

Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust Treated as a Private Foundation
Note The organization may be able to use a copy of this return to satisfy state reporting requirements

2002

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

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: **THE FREEDOM FORUM, INC**

Employer identification number: **54-1604427**

Number and street (or P O box number if mail is not delivered to street address): **1101 WILSON BOULEVARD**

Room/suite: _____

Telephone number (see page 10 of the instructions): **(703) 284-0800**

City or town, state, and ZIP code: **ARLINGTON, VA 22209-2248**

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) **852,237,313**

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

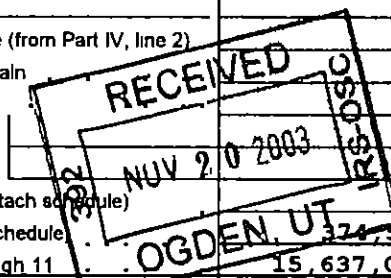
C If exemption application is pending check here

D 1 Foreign organizations check here
2 Foreign organizations meeting the 85% test, check here and attach computation

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

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

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b) (c), and (d) may not necessarily equal the amounts in column (a) (see page 10 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions, gifts, grants etc received (attach schedule) Check <input type="checkbox"/> If the foundation is not required to attach Sch B				
2	Distributions from split-interest trusts				
3	Interest on savings and temporary cash investments	134,160	134,160	134,160	STMT 1
4	Dividends and interest from securities	17,124,298	17,124,298	17,124,298	STMT 2
5a	Gross rents	1,000	1,000	1,000	
b	(Net rental income or (loss)) 1,000)				
6a	Net gain or (loss) from sale of assets not on line 10	-1,996,987			
b	Gross sales price for all assets on line 6a				
7	Capital gain net income (from Part IV, line 2)				
8	Net short-term capital gain				
9	Income modifications			1,000,000	
10a	Gross sales less returns and allowances				
b	Less Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule)	374,581	216,941	374,581	STMT 3
12	Total Add lines 1 through 11	15,637,052	17,476,399	18,634,039	
13	Compensation of officers directors, trustees etc	2,302,648	95,794	95,794	2,206,854
14	Other employee salaries and wages	3,827,398	8,486	8,486	3,861,775
15	Pension plans, employee benefits	5,694,157	12,629	12,629	5,695,537
16a	Legal fees (attach schedule) STMT 4	254,976	NONE	NONE	266,817
b	Accounting fees (attach schedule) STMT 5	99,341	5,452	5,452	103,589
c	Other professional fees (attach schedule) STMT 6	2,786,947	1,219,556	1,219,556	1,570,653
17	Interest	261,069			261,069
18	Taxes (attach schedule) (see page 13 of the instructions) STMT 7	-846,040			
19	Depreciation (attach schedule) and depletion STMT 20	1,364,079			
20	Occupancy	4,801,308	64,391	64,391	4,772,978
21	Travel, conferences, and meetings	1,998,131	98,659	98,659	2,066,194
22	Printing and publications	517,907			480,437
23	Other expenses (attach schedule) STMT 8	788,448			809,566
24	Total operating and administrative expenses Add lines 13 through 23	23,850,369	1,504,967	1,504,967	22,095,469
25	Contributions, gifts, grants paid	2,301,988			32,174,985
26	Total expenses and disbursements Add lines 24 and 25	26,152,357	1,504,967	1,504,967	54,270,454
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	-10,515,305			
b	Net investment income (if negative, enter -0-)		15,971,432		
c	Adjusted net income (if negative, enter -0-)			17,129,072	



Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year			End of year			
				(a) Book Value			(b) Book Value			(c) Fair Market Value
Assets	1	Cash - non-interest-bearing		1,807,293	NONE	NONE				
	2	Savings and temporary cash investments		313,459	13,504,854	13,504,854				
	3	Accounts receivable	23,203							
		Less allowance for doubtful accounts	NONE		26,946	23,203			23,203	
	4	Pledges receivable								
		Less allowance for doubtful accounts								
	5	Grants receivable								
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)								
	7	Other notes and loans receivable (attach schedule)								
		Less allowance for doubtful accounts								
	8	Inventories for sale or use								
	9	Prepaid expenses and deferred charges			4,548,789	6,332,666	6,332,666			
	10 a	Investments - U.S. and state government obligations (attach schedule)			114,967,676	156,468,926	156,468,926			
	b	Investments - corporate stock (attach schedule)	STMT 10		466,696,132	359,322,270	359,322,270			
	c	Investments - corporate bonds (attach schedule)	STMT 11		69,079,402	55,165,854	55,165,854			
	11	Investments (land buildings and equipment basis) Less accumulated depreciation (attach schedule)								
12	Investments - mortgage loans									
13	Investments - other (attach schedule)									
14	Land, buildings and equipment basis Less accumulated depreciation (attach schedule)	STMT 20	161,692,117	32,426,283	132,215,104	129,265,834	129,265,834			
15	Other assets (describe)	STMT 12		41,061,765	132,154,758	132,153,706				
16	Total assets (to be completed by all filers - see page 16 of the instructions Also, see page 1, item l)			830,716,566	852,238,365	852,237,313				
Liabilities	17	Accounts payable and accrued expenses		20,826,792	16,354,390					
	18	Grants payable		28,804,178	7,761,530					
	19	Deferred revenue								
	20	Loans from officers directors trustees and other disqualified persons								
	21	Mortgages and other notes payable (attach schedule)				120,000,000				
	22	Other liabilities (describe)	STMT 13		36,280,657	73,436,409				
	23	Total liabilities (add lines 17 through 22)			85,911,627	217,552,329				
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here <input checked="" type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31.									
	24	Unrestricted		744,804,939	634,686,036					
	25	Temporarily restricted								
	26	Permanently restricted								
	Organizations that do not follow SFAS 117, check here and complete lines 27 through 31 <input type="checkbox"/>									
	27	Capital stock, trust principal, or current funds								
	28	Paid in or capital surplus, or land, bldg and equipment fund								
	29	Retained earnings, accumulated income, endowment, or other funds								
30	Total net assets or fund balances (see page 16 of the instructions)			744,804,939	634,686,036					
31	Total liabilities and net assets/fund balances (see page 16 of the instructions)			830,716,566	852,238,365					

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	744,804,939
2	Enter amount from Part I, line 27a	2	-10,515,305
3	Other increases not included in line 2 (itemize) SEE STATEMENT 14	3	906,328
4	Add lines 1, 2, and 3	4	735,195,962
5	Decreases not included in line 2 (itemize) SEE STATEMENT 15	5	100,509,926
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	634,686,036

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)
a	STRT 21					
b						
c						
d						
e						
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)			
a						
b						
c						
d						
e						
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))		
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any				
a						
b						
c						
d						
e						
2	Capital gain net income or (net capital loss) If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7			2	-1,996,987	
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 12 and 17 of the instructions) If (loss), enter -0- in Part I, line 8			3		

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

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

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

Was the organization liable for the section 4942 tax on the distributable amount of any year in the base period? . . . Yes No
If "Yes," the organization does not qualify under section 4940(e) Do not complete this part.

1 Enter the appropriate amount in each column for each year, see page 17 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2001	91,142,811.	811,344,216.	0.11233556511
2000	150,942,847	1,002,754,079	0.15052828022
1999	83,492,641	1,007,270,030	0.08289002801
1998	66,970,660.	950,460,423.	0.07046128211
1997	42,383,541	900,844,480	0.04704867704
2	Total of line 1, column (d)		0.46326383249
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		0.09265276650
4	Enter the net value of noncharitable-use assets for 2002 from Part X, line 5		595,246,763
5	Multiply line 4 by line 3		55,151,259
6	Enter 1% of net investment income (1% of Part I, line 27b)		159,714
7	Add lines 5 and 6		55,310,973
8	Enter qualifying distributions from Part XII, line 4		60,600,190

If line 8 is equal to or greater than line 7, check the box in Part VI line 1b, and complete that part using a 1% tax rate See the Part VI instructions on page 17

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 17 of the instructions)

Table with 11 rows and 2 columns. Row 1: 159,714. Row 2: 159,714. Row 3: NONE. Row 4: 159,714. Row 5: 1,799,293. Row 6: NONE. Row 7: NONE. Row 8: 1,799,293. Row 9: 1,639,579. Row 10: 79,858. Row 11: 1,559,721.

Part VII-A Statements Regarding Activities

Table with 11 rows and 3 columns (Yes/No). Row 1a: X. Row 1b: X. Row 1c: X. Row 2: X. Row 3: X. Row 4a: X. Row 4b: N/A. Row 5: X. Row 6: X. Row 7: X. Row 8b: X. Row 9: X. Row 10: X. Row 11: X.

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
1 a	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 checked="" type="checkbox"/> Yes	<input 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 any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 19 of the instructions)?	1b	<input checked="" type="checkbox"/>
	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 2002?	1c	<input checked="" type="checkbox"/>
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 2002, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2002?	N/A	<input type="checkbox"/> Yes <input 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 page 19 of the instructions)	2b	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 ▶ -----		
3 a	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 2002 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 2002)	3b	<input checked="" type="checkbox"/>
4 a	Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	<input checked="" type="checkbox"/>
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 2002?	4b	<input checked="" type="checkbox"/>
5 a	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 checked="" type="checkbox"/> Yes	<input 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 checked="" type="checkbox"/> Yes	<input 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 page 20 of the instructions)?	5b	<input checked="" type="checkbox"/>
	Organizations relying on a current notice regarding disaster assistance check here		<input type="checkbox"/>
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? See Volume II, Section 6	<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
	If "Yes," attach the statement required by Regulations section 53.4945-5(d)		
6 a	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?	6b	<input checked="" type="checkbox"/>
	If you answered "Yes" to 6b, also file Form 8870		

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

1 List all officers, directors, trustees, foundation managers and their compensation (see page 20 of the instructions)

(a) Name and address	(b) Title and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENTS 16 & 17		2,302,648.	338,385	571,911.

2 Compensation of five highest-paid employees (other than those included on line 1 - see page 20 of the instructions) If none, enter "NONE"

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BRIAN BUCHANAN 1101 WILSON BOULEVARD	MANAGING EDITOR 40 HRS	124,250.	11,261	NONE
WANDA LLOYD 1101 WILSON BOULEVARD	EXECUTIVE DIRECTOR 40 HRS	113,000.	15,825	NONE
JACK MARSH 1101 WILSON BOULEVARD	CENTER DIRECTOR 40 HRS	111,100.	15,576	NONE
KATHRYN KENNEDY 1101 WILSON BOULEVARD	DIRECTOR, PRTRNSHPS 40 HRS	97,500	15,059	1,570.
KAREN R. CATONE 1101 WILSON BOULEVARD	DIRECTOR 40 HRS	96,500.	10,868	12,000
Total number of other employees paid over \$50,000				17

3 Five highest-paid independent contractors for professional services - (see page 20 of the instructions) If none, enter "NONE"

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
CARRAMERICA 1850 K ST, NW, STE 500, WASH, DC 20006	CONSTRUCTION MGT SVC	1,104,539.
DOSTER CONSTRUCTION COMPANY 150 SOUTHWEST PKWY, FRANKLIN, TN 37064	CONSTRUCTION MGMT	692,719.
POLSHEK PARTNERSHIP 320 WEST 13TH ST, NEW YORK, NY 10014	ARCHITECTS	653,358
RALPH APPELBAUM ASSOCIATES 133 SPRING ST, NEW YORK, NY 10012	ARCHITECTS	507,540.
JULIEN STUDLEY WASHINGTON, DC	REAL ESTATE BROKER	602,971.
Total number of others receiving over \$50,000 for professional services		24

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 DIVERSITY INITIATIVES PARTNERSHIPS AND DIVERSITY IN JOURNALISM, JOURNALISM EDUCATION, MINORITY MENTORING, HIGH SCHOOL PROGRAMS (SEE ANNUAL REPORT FOR FURTHER INFORMATION)	3,830,768
2 INTERNATIONAL PROGRAMS GENERAL SUPPORT FOR LIBRARIES IN MANY FOREIGN COUNTRIES AND PARTNERSHIPS WITH INTERNATIONAL JOURNALISTIC AND MEDIA ASSOCIATIONS AND INSTITUTIONS	1,245,453
3 PUBLICATIONS, INCLUDING "BALANCING ACT PUBLIC EMPLOYEES AND FREE SPEECH", "GOOD IDEAS IN NEWSPAPER DIVERSITY" AND "BEST PRACTICES: THE ART OF LEADERSHIP IN NEWS ORGANIZATION"	780,290
SPECIAL PROGRAM & OUTREACH: CONFERENCES AND PROGRAMS FEATURING JOURNALISTS, DISCUSSION PANELS, ETC.	715,522

Part IX-B Summary of Program-Related Investments (see page 21 of the instructions)

Table with 2 columns: Description of program-related investments and Amount. Rows 1-3 show 'NONE' for all categories.

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see page 21 of the instructions)

Table with 2 columns: Description and Amount. Rows 1-6 calculate investment return metrics, ending with a total of 29,762,338.

XI Distributable Amount (see page 23 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here [X] and do not complete this part)

Table with 2 columns: Description and Amount. Rows 1-7 calculate distributable amount, with several 'NONE' entries.

Part XII Qualifying Distributions (see page 23 of the instructions)

Table with 2 columns: Description and Amount. Rows 1-6 calculate qualifying distributions, ending with an adjusted total of 60,440,476.

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

Part XIII Undistributed Income (see page 24 of the instructions)

	(a) Corpus	(b) Years prior to 2001	(c) 2001	(d) 2002
1 Distributable amount for 2002 from Part XI, line 7				
2 Undistributed income if any as of the end of 2001				
a Enter amount for 2001 only				
b Total for prior years				
3 Excess distributions carryover, if any, to 2002				
a From 1997				
b From 1998				
c From 1999				
d From 2000				
e From 2001				
f Total of lines 3a through e				
4 Qualifying distributions for 2002 from Part XII, line 4 ▶ \$				
a Applied to 2001, but not more than line 2a				
b Applied to undistributed income of prior years (Election required - see page 24 of the instructions)				
c Treated as distributions out of corpus (Election required - see page 24 of the instructions)				
d Applied to 2002 distributable amount				
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2002 (if an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below.				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	100	190		
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount - see page 24 of the instructions				
e Undistributed income for 2001 Subtract line 4a from line 2a Taxable amount - see page 24 of the instructions				
f Undistributed income for 2002 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2003				
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 24 of the instructions)				
8 Excess distributions carryover from 1997 not applied on line 5 or line 7 (see page 25 of the instructions)				
9 Excess distributions carryover to 2003 Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9				
a Excess from 1998				
b Excess from 1999				
c Excess from 2000				
d Excess from 2001				
e Excess from 2002				

NOT APPLICABLE FOR A PRIVATE OPERATING FOUNDATION

Part XIV Private Operating Foundations (see page 25 of the instructions and Part VII-A, question 9)

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2002, enter the date of the ruling

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

	Tax year		Prior 3 years		(e) Total
	(a) 2002	(b) 2001	(c) 2000	(d) 1999	
a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	17,129,072	20,556,438	26,241,128	38,358,262	102,284,900
b 85% of line 2a	14,559,711	17,472,972	22,304,959	32,604,523	86,942,165
c Qualifying distributions from Part XII line 4 for each year listed	60,600,190	91,332,856	151,867,014	84,717,288	388,517,348
d Amounts included in line 2c not used directly for active conduct of exempt activities	32,174,985	44,346,454	37,910,040	36,314,151	150,745,630
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c	28,425,205	46,986,402	113,956,974	48,403,137	237,771,718
3 Complete 3a, b, or c for the alternative test relied upon:					
a "Assets" alternative test - enter:					
(1) Value of all assets	NONE	NONE	NONE	NONE	NONE
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)	NONE	NONE	NONE	NONE	NONE
b "Endowment" alternative test. Enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed	19,841,559	27,044,807	33,425,136	33,575,668	113,887,170
c "Support" alternative test - enter:					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)) or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(ii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the organization had \$5,000 or more in assets at any time during the year - see page 25 of the instructions.)

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

Check here if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the organization makes gifts, grants, etc. (see page 25 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

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

N/A

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

N/A

c Any submission deadlines

N/A

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

N/A

Part XV Supplementary Information (continued)

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

Recipient	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
Name and address (home or business)				
<p>a <i>Paid during the year</i></p> <p>SEE STATEMENT 18</p>				
<p>Total</p>				▶ 3a 32,174,985
<p>b <i>Approved for future payment</i></p> <p>SEE STATEMENT 19</p>				
<p>Total</p>				▶ 3b 23,503,358

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
INTEREST ON TEMPORARY CASH INVESTMENTS	134,160.	134,160.	134,160.
TOTAL	134,160.	134,160.	134,160.

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
DIVIDENDS AND INTEREST FROM SECURITIES	17,124,298.	17,124,298.	17,124,298.
TOTAL	17,124,298.	17,124,298.	17,124,298.

FORM 990BF, PART I - OTHER INCOME

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
COMMISSION RECAPTURE	4,551.	4,551.	4,551.
MISCELLANEOUS INCOME	5,394.		5,394.
PROGRAM INCOME	762.		762.
NOTE RECEIVABLE INTEREST INCOME	37,000.	37,000.	37,000.
PARKING LOT REVENUE	175,390.	175,390.	175,390.
LEASE PAYMENT UNDER LEASE CANCELLATION	118,004.		118,004.
AGREEMENT	33,480.		33,480.
VIDEO DISTRIBUTION	374,581.	216,941.	374,581.
TOTALS			

FORM 990PF, PART I - LEGAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
LEGAL FEES	254,976.	NONE	NONE	266,817.
TOTALS	254,976.	NONE	NONE	266,817.

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ACCOUNTING FEES	99,341.	5,452.	5,452.	103,589.
TOTALS	99,341.	5,452.	5,452.	103,589.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ADVISORY COMMITTEE FEES	242,329.			
INVESTMENT MANAGEMENT FEES	1,219,556.	1,219,556.	1,219,556.	
CONSULTING FEES	1,152,323.			1,154,085.
HONORARIA/SPEAKER FEES	86,264.			86,264.
TRAINING PROFESSIONAL FEES	51,025.			52,525.
EMPLOYMENT AGENCY FEES	35,450.			35,450.
TOTALS	2,786,947.	1,219,556.	1,219,556.	1,570,653.

FORM 990PF, PART I - TAXES

DESCRIPTION -----	REVENUE AND EXPENSES PER BOOKS -----
FEDERAL EXCISE TAX	156,792.
DEFERRED EXCISE TAX	-1,002,832.
TOTALS	----- -846,040. =====

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	TOTALS
OFFICE EXPENSES	355,921.	355,921.
EQUIPMENT EXPENSES	364,832.	364,832.
ADVERTISING & PROMOTION	67,695.	67,695.
		788,448.

		788,448.

		376,753.
		368,703.
		64,110.

		809,566.

CHARITABLE
PURPOSES

DESCRIPTION

SEE DETAIL LISTING OF
SECURITIES - VOLUME III, SEC 1 AND IV
LATTERSALL FIXED
LATTERSALL CASH

TOTALS

ENDING FMV	ENDING BOOK VALUE
88,046,835.	88,046,835.
68,422,091.	68,422,091.
<u>156,468,926.</u>	<u>156,468,926.</u>

DESCRIPTION

SEE DETAIL LISTING OF
SECURITIES-VOLUME III, SEC I AND IV

- MEDIA FUND
- TATTERSALL FIXED
- BARCLAYS
- RICE HALL
- HOOVER
- BATTERY MARCH
- NORTHERN TRUST MANAGED ACCT

TOTALS

ENDING FMV	ENDING BOOK VALUE
5,270,886.	5,270,886.
419,336.	419,336.
326,199,930.	326,199,930.
8,324,409.	8,324,409.
9,827,417.	9,827,417.
9,280,291.	9,280,291.
1.	1.
<u>359,322,270.</u>	<u>359,322,270.</u>

DESCRIPTION

SEE DETAIL LISTING OF
SECURITIES-VOLUME III, SEC I AND IV
TATTERSALL CASH
TATTERSALL CASH
TATTERSALL CASH
BARCLAYS

TOTALS

ENDING
BOOK VALUE

54,498,660.
667,193.
1.

55,165,854.

ENDING
FMV

54,498,660.
667,193.
1.

55,165,854.

DESCRIPTION	TOTALS
INVESTMENT INCOME RECEIVABLE	2,179,051.
DIVIDENDS RECEIVABLE	46,227.
INVESTMENT IN LIFE INS. POLICY	1,099,320.
MISCELLANEOUS ASSETS	1,115,970.
INVESTMENT IN ARTWORK	367,835.
INVESTMENT IN SECURITIES LENDING	73,426,449.
FUNDS HELD WITH TRUSTEE	43,832,420.
DUE FROM AFFILIATES	5,622,159.
COLLECTIONS, NET	4,465,327.

ENDING FMV	ENDING BOOK VALUE
2,179,051.	2,179,051.
46,227.	46,227.
1,099,320.	1,099,320.
1,114,918.	1,115,970.
367,835.	367,835.
73,426,449.	73,426,449.
43,832,420.	43,832,420.
5,622,159.	5,622,159.
4,465,327.	4,465,327.
<u>132,153,706.</u>	<u>132,154,758.</u>

FORM 990PF, PART II - OTHER LIABILITIES

DESCRIPTION -----	ENDING BOOK VALUE -----
DEFERRED EXCISE TAX	NONE
SECURITY DEPOSIT PAYABLE	10,398.
AGREEMENTS	73,426,449.
CAPITAL LEASES PAYABLE	-5,277.
DEPENDENT CARE DEPOSIT PAYABLE	4,839.
TOTALS	----- 73,436,409. -----

FORM 990PF, PART III - OTHER INCREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION -----	AMOUNT -----
DEDUCTIONS ON RETURN NOT ON FINANCIALS	711,544.
OTHER INCREASES	194,784.

TOTAL	906,328.
	=====

FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

DESCRIPTION -----	AMOUNT -----
TOTAL UNREALIZED LOSS ON INVESTMENTS	99,072,926.
CHANGE IN PENSION LIABILITY	1,437,000.

TOTAL	100,509,926.
	=====

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

NAME AND ADDRESS	TITLE AND TIME DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
CHARLES L. OVERBY C/O FREEDOM FORUM, INC.	CHAIRMAN/CEO/TRUSTEE 40 HRS	400,000.	54,664.	69,857.
PETER S. PRICHARD C/O FREEDOM FORUM, INC.	PRESIDENT/TRUSTEE 40 HRS	335,000.	34,829.	86,326.
MARY C. BLAKE C/O FREEDOM FORUM, INC.	SVP DIVERSITY INITIA 40 HRS	160,000.	24,437.	5,837.
NICOLE F. MANDEVILLE C/O FREEDOM FORUM, INC.	SVP FINANCE 40 HRS	194,167.	19,804.	8,846.
PAMELA GALLOWAY-TABB C/O FREEDOM FORUM, INC.	VP GENERAL SERVICES 40 HRS	165,169.	23,337.	6,105.
RODERICK SANDEEN C/O FREEDOM FORUM, INC.	VP ADMINISTRATION 40 HRS	173,000.	33,810.	9,700.
CHRISTINE WELLS C/O FREEDOM FORUM, INC.	SVP INTERNATIONAL 40 HRS	214,975.	24,550.	6,618.
CONSTANC E AGUAYO C/O FREEDOM FORUM, INC.	VP HUMAN RESOURCES 40 HRS	120,750.	22,668.	10,194.
HARRY W. BROOKS, JR C/O FREEDOM FORUM, INC.	TRUSTEE	64,012.	17,501.	14,673.
ALBERTO IBARGUEN C/O FREEDOM FORUM, INC.	TRUSTEE	21,500.	5,131.	7,974.
MADELYN JENNINGS	TRUSTEE	56,996.	3,095.	23,423.

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

NAME AND ADDRESS	TITLE AND TIME	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
MALCOLM KIRSCHENBAUM C/O FREEDOM FORUM, INC.	TRUSTEE	70,000.	4,835.	6,853.
BETTE BAO LORD C/O FREEDOM FORUM, INC.	TRUSTEE	32,000.	8,364.	13,473.
BRIAN MURKONEY C/O FREEDOM FORUM, INC.	TRUSTEE	108,329.	8,174.	230,452.
JAN NEUHARTH C/O FREEDOM FORUM, INC.	TRUSTEE	54,000.	15,775.	13,089.
H. WILBERT NORTON, JR C/O FREEDOM FORUM, INC.	TRUSTEE	47,000.	5,165.	3,475.
PAUL SIMON C/O FREEDOM FORUM, INC.	TRUSTEE	43,000.	9,808.	5,523.
MARK TRAHANT C/O FREEDOM FORUM, INC.	TRUSTEE	26,250.	4,373.	16,922.
JUDY WOODRUFF C/O FREEDOM FORUM, INC.	TRUSTEE	16,500.	18,065.	32,571.
GRAND TOTALS		2,302,648.	338,385.	571,911.

The hours provided by the trustees varies by trustee based on committee assignments, special projects and attendance at the Foundation's non-trustee meetings. Based on the trustee meeting schedule for 2002, we estimate that the average trustee provided hours of service ranging from 200 hours per year to 600 hours per year.

RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR

AND

FOUNDATION STATUS OF RECIPIENT

RECIPIENT NAME AND ADDRESS

PURPOSE OF GRANT OR CONTRIBUTION

AMOUNT

REGULAR GRANTS-SEE VOLUME II SECTION 2

2,960,458

PAYMENTS TO AFFILIATES -SEE VOLUME II, SEC 1

29,214,527

TOTAL CONTRIBUTIONS PAID

32,174,985

FORM 990BF, PART XV - CONTRIBUTIONS APPROVED FOR FUTURE PAYMENT

RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR

AND

FOUNDATION STATUS OF RECIPIENT

PURPOSE OF GRANT OR CONTRIBUTION

AMOUNT

RECIPIENT NAME AND ADDRESS

REGULAR GRANTS - SEE VOLUME II, SECTION 5

7,614,050

MATCHING GRANTS - SEE VOLUME II, SECTION 3

68,480

TRUSTEE INITIATIVES REPORT - SEE VOLUME II, SEC 4

79,000

PAYABLE TO AFFILIATES - SEE VOLUME II, SEC 1

15,741,828

TOTAL CONTRIBUTIONS APPROVED

23,503,358

THE FREEDOM FORUM, INC.
PROPERTY & EQUIPMENT
YEAR ENDED DECEMBER 31, 2002

	BEGINNING	ADDITIONS	DISPOSALS	TRANSFERS	ENDING
LAND	100,041,470	-	-	-	100,041,470
CIP	12,875,006	-	(115,006)	-	12,760,000
LEASEHOLDS	28,870,504	2,667,142	-	-	31,537,646
F, F&E	17,025,001	328,000	-	-	17,353,001
TOTAL	158,811,981	2,995,142	(115,006)	-	161,692,117
COLLECTIONS	4,653,518	-	-	-	4,653,518
TOTAL LAND, P&E, & COLLECTIONS	163,465,499	2,995,142	(115,006)	-	166,345,635
ACCUM. DEPREC. DEPRECIATION					
BEG. BALANCE	14,833,301				16,464,364
EXPENSE	188,191	1,364,079	-	-	32,426,283
DISPOSALS					188,191
TRANSFERS					32,614,475
ENDING BALANCE	19,298,628				4,465,327
NET P&E	14,833,301				16,464,364
NET COLLECTIONS	4,465,327				4,465,327
LAND	100,041,470				100,041,470
CIP	12,875,006				12,760,000
TOTAL	132,215,104				133,731,160

The Freedom Forum Inc
 Year Ended 12/31/2002
 FEIN 54-1604427

Capital Gains & Losses

	<u>Short Term</u>	<u>Long Term</u>	<u>Total</u>
Northern Trust Managed Acct	(33)	45,197	45,165
Media Fund	-	720	720
Provident	-	2,650	2,650
Tattersall Fixed	2,425,248	3,410,271	5,835,519
JP Morgan	(6,915,708)	22,266,970	15,351,262
Fan Asset Management	-	-	-
Tattersall Cash	253,808	746,350	1,000,158
Barclays	3,873,710	(27,360,133)	(23,486,423)
Genesis	-	1,968	1,968
Manning & Napier	(121,111)	573,652	452,541
HSU Capital	(1)	-	(1)
Rice Hall	(227,385)	-	(227,385)
Hoover	(456,668)	639	(456,029)
Battery March	(516,744)	43	(516,701)
Scudder	(430)	-	(430)
	(1,685,314)	(311,674)	(1,996,987)

FEDERAL FOOTNOTES

ON DECEMBER 31, 2002, THE FREEDOM FORUM FIRST AMENDMENT CENTER, INC. MERGED WITH FREEDOM FORUM, INC. THE ORGANIZATION WILL CONTINUE USING EIN 54-1607427. FREEDOM FORUM, INC. RECEIVED A LETTER FROM THE INTERNAL REVENUE SERVICE DATED APRIL 18, 2003 (ATTACHED), STATING THE MERGER WILL NOT AFFECT FREEDOM FORUM, INC.'S EXEMPT STATUS.

FREEDOM FORUM, INC.
EIN: 54-1604427
YEAR ENDED: 12/31/2002

Grants Paid

Grants Paid Report	2,960,458 (See Volume II, Section 2)
Grants Paid to Affiliates	
Newseum, Inc 1101 Wilson Boulevard Arlington, VA	19,999,002 Purpose To underwrite the year 2002 operating and capital budgets of this Freedom Forum affiliate Foundation Status 501(c)(3)
First Amendment Center 1101 Wilson Boulevard Arlington, VA	<u>9,215,525</u> Purpose To underwrite the year 2002 operating and capital budgets of this Freedom Forum affiliate Foundation Status 501(c)(3)
Total Grants Paid	<u>32,174,985</u>

Grants Payable

Matching Grants Report	68,480 (See Volume II, Section 3)
Trustee Initiatives Report	79,000 (See Volume II, Section 4)
Grants Payable Report	7,614,050 (See Volume II, Section 5)
Grants Payable to Affiliates	
Newseum, Inc 1101 Wilson Boulevard Arlington, VA	12,697,003 Purpose To underwrite the year 2002 operating and capital budgets of this Freedom Forum affiliate Foundation Status 501(c)(3)
Diversity Institute 1207 18th Street South Nashville, TN 37212	<u>3,044,825</u> Purpose To underwrite the year 2002 operating and capital budgets of this Freedom Forum affiliate Foundation Status 501(c)(3)
Total Grants Payable	<u>23,503,358</u>

The Freedom Forum, Inc.
Grants Paid 2002

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
University of Hawaii at Manoa 2560 Campus Road George Hall 301 Honolulu, HI 96822-2217	NONE	501 (c) (3)	General Support	50,000 00
International American Press Association Jules Dubois Building 1801 S W 3rd Avenue Miami, FL 33142	NONE	501 (c) (3)	General Support	55,000 00
International Center for Journalists 1616 H Street, NW, 3rd floor Washington, DC 20006	NONE	501 (c) (3)	General Support	10,000 00
Committee to Protect Journalists 330 7th Avenue New York, NY 10001	NONE	501 (c) (3)	General Support	25,000 00
World Association of Newspapers 25, rue d'Astorg Paris, 75008 FRANCE	NONE	Non-US Charity	General Support	10,000 00
International Women's Media Foundation 1726 M Street, NW Suite 1002 Washington, DC 20036-4527	NONE	501 (c) (3)	General Support	10,000 00
Astronaut Scholarship Foundation 6225 Vestorspace Boulevard Titusville, FL 32780-8040	NONE	501 (c) (3)	General Support	750 00
Radio & Television News Directors Foundation 1600 K Street NW Suite 700 Washington, DC 20006	NONE	501 (c) (3)	General Support	2,000 00
National Press Foundation 1211 Connecticut Ave., N W Suite 310 Washington DC 20036	NONE	501 (c) (3)	General Support	2 200 00
The Greater Washington Board of Trade 1129 20th Street, N W Washington, DC 20036	NONE	501 (c) (3)	General Support	1,200 00
California Chicano News Media Association School of Journalism 3800 S Figueroa Street Los Angeles, CA 90037-1206	NONE	501 (c) (3)	General Support	1,500 00
Spina Bifida Association of America 4590 MacArthur Blvd., N W Suite 250 Washington, DC 20007-4226	NONE	501 (c) (3)	General Support	4,250 00
Municipal Art Society 111 Lexington Avenue New York, NY 10016	NONE	501 (c) (3)	General Support	1,700 00
Vanderbilt University 201 Alumni Hall Nashville, TN 37240	NONE	501 (c) (3)	General Support	5 000 00
Council on Foundations, Inc 1828 L Street, NW Washington DC 20036-5168	NONE	501 (c) (3)	General Support	10,000 00
Friends of South Dakota Public Broadcasting P O Box 5000 Brookings, SD 57006	NONE	501 (c) (3)	General Support	4,000 00
Aquinas College 4210 Harding Place Nashville, TN 37205	NONE	501 (c) (3)	General Support	4 250 00

**The Freedom Forum, Inc
Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Radio Television News Directors Foundation 1600 K Street, NW Washington, DC 20006	NONE	501 (c) (3)	General Support	2,000 00
Close Up Foundation 44 Canal Center Plaza Alexandria, VA 22314	NONE	501 (c) (3)	General Support	25,000 00
Christmas Pageant of Peace, Inc c/o Dan Mobley, Pageant Treasurer 1212 New York Avenue, NW Washington DC 20005	NONE	501 (c) (3)	General Support	15,000 00
United Way of the National Capital Area 2009 N 14th Street Suite 500 Arlington, VA 22201	NONE	501 (c) (3)	General Support	20,000 00
St. Thomas University Maine Foundation Fredncton New Brunswick Cananda E3B 5G3	NONE	501 (c) (3)	General Support	10,000 00
ASNE Foundation 11690B Sunnse Valley Drive Reston, VA 20191-1409	NONE	501 (c) (3)	General Support	3,000 00
Freedom Forum Fellows	NONE	Individual	Stupends	2,185 53
University of Georgia Foundation UGA Foundation Building 824 S Milledge Ave Athens, GA 30602 5562	NONE	501 (c) (3)	General Support	8 000 00
NAMME Foundation 1921 Gallows Road Suite 600 Vienna, VA 22182-3900	NONE	501 (c) (3)	General Support	3,500 00
APME 50 Rockefeller Plaza, 5th floor New York, NY 10020	NONE	501 (c) (3)	General Support	20,000 00
American Society of Newspaper Editors Foundation 11690B SUNRISE VALLEY DRIVE RESTON, VA 20191-1409	NONE	501 (c) (3)	General Support	4,539 29
American Society of Newspaper Editors Foundation 11690B SUNRISE VALLEY DRIVE RESTON VA 20191-1409	NONE	501 (c) (3)	General Support	1 079 66
Ben Aguirre Jr 1269 Poplar Ave #408E Sunnyvale, CA 94086	NONE	Individual	Chips Quinn Scholar Stupend & Award	500 00
Donathon Prater 416 Midway Road Spartanburg SC 29306	NONE	Individual	Chips Quinn Scholar Stupend & Award	500 00
Julie Hubbard 2501 Diffee Drive Tahlequah, OK 74464	NONE	Individual	Chips Quinn Scholar Stupend & Award	500 00
Michelle Lee 23-59 126th Street College Point, NY 11356	NONE	Individual	Chips Quinn Scholar Stupend & Award	500 00
Candice Cunningham 8070 Lantz Detroit, MI 48234	NONE	Individual	Chips Quinn Scholar Stupend & Award	500 00
Malaika David 6924 9th St NW Washington DC 20012	NONE	Individual	Chips Quinn Scholar Stupend & Award	500 00

**The Freedom Forum, Inc
Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Michael Del Muro 3586 Stuchman Avenue Baldwin Park, CA 91706	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Ankur Dholakia 11849 15 Mile Rd Apt. 2B Sterling Heights, MI 48312	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Gabriel Dillard 1456 Tammy Lane Selma, CA 93662	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Brenda Duran 6202 Redman Avenue Whittier, CA 90606	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Lakya Emerson 6008 Strathmore Way Upper Marlboro MD 20772	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Leslie Escobar 1209 Homecrest Avenue Kalamazoo, MI 49001	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Cynthia Esparza 8703 8th Street Converse, TX 78109	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Andrea Fanta 111 Robin Hood Road Dickson, TN 37055	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Tiffany Analla 9 Point Reyes Way Pacifica, CA 94044	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Julian Beckford 4800 SW 128th Ave Ft. Lauderdale, FL 33330	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Aisa Beckwith 3207 49th Street E Tuscaloosa, AL 35405	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Jennilee Bissonette 34237 US Hwy 550 #6 Durango, CA 81301	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Amy Boerema 1340 Birch Homewood, IL 60430	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Lowdes Briz 8200 Woodlake Dr NE# 202 Palm Bay, FL 32905	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Charlene Callier 2416 Woodbine Avenue Knoxville, TN 37917	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Manoucheka Celeste 1555 Royal Circle Apopka, FL 32703	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Olivia Chung 1216 Crockett Lane Silver Spring MD 20904	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Juliana Crespo 4699 Northview Road Kennesaw, GA 30144	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Karla Gachet 1100 Broadway Nashville TN 37203	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00

**The Freedom Forum, Inc
Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Julie Acosta 5447 Quailridge Drive Camarillo, CA 93010	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Elisa Almodovar 12014 Legend Trl Helotes, TX 78023	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Minal Gandhi 2839 Mabury Road San Jose, CA 95133 2033	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Anita George 1207 Hernando Road Holly Springs MS 38635	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Afton Ginlock 3850 SE 22nd Avenue Ocala, FL 34480	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Javacia Harris 6204 Crest Green Road Apt 309 Birmingham, AL 35212	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Jandi Hernandez PO Box 1274 Whitener AZ 85941	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Allissa Hosten 4001 Coopers Lane Apt. B7 Landover, MD 20784	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Tracie Hunte 140 NE 175th Street Miami FL 33162	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Jocelyn Jackson 752 Dow Street Brookhaven, MS 39601	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Leigh Jimmie PO Box 490 Sanders AZ 86512	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Jamila Johnson 5947 32nd Avenue SW Seattle, WA 98126	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Jodie Lau 1625 E Montoya Lane Phoenix, AZ 85024	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Deidra Lemons 1950 Caroline Street Shreveport, LA 71108	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Iliana Limon 1301 Lonewood El Paso, TX 79925	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Carolyn Lucas PO Box 456 Valley Springs, CA 95252	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Milagros Lujan 1808 Vasquez Drive Firebaugh, CA 93622	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Ofelia Madnd 2413 Virginia Street Berkeley, CA 94709	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Tyisha Manigo 3417 Mayfield Avenue Baltimore, MD 21213	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00

The Freedom Forum, Inc.
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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Gabriele Maple 1644 Leonard Drive Baton Rouge, LA 70810	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Sandra Martinez 908 Radway Avenue La Peunte, CA 91744	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Shruti Mathur 300 Harbor Lane Shoreview, MN 55126	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Danielle McNamara 42 Merry Road Newark, DE 19713	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Lys Mendez 3284 Cedar Street Riverside, CA 92501	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Calvin-Allen Mickel 3254 Black Oak Drive Eagan, MN 55121	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Christian Moses 532 Elmeer Avenue Metairie, LA 70005	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Gladys Mondala 32108 Alvarado Blvd #118 Union City, CA 94587	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Tia Monteaux 820 3rd Street South Great Falls, MT 59405	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Sarah Montgomery 47-345 Mahakea Rd Kaneohe, HI 96744	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Magen Moody 841 Cedar Avenue Sharon, PA 16146	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Iveory Morris 32 Victory Court Saginaw MI 48602	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Kelli Nero 41991 Palm Avenue Fremont, CA 94539	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Lisa Padilla 24 Seasons Court Madera, CA 93637	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Antwon Pinkston 1064 Vero Ct Lexington, KY 40509	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Julian Ramos 239 N Abbot Avenue Milpitas, CA 95035	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Markesha Ricks 970 Hawthorne Court Hinesville, GA 31313	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Carlos Rodriguez 2106 N Waco Wichita KS 67203	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Sandra Rodriguez 3418 W North Avenue Chicago IL 60647	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Whitney Ross 6050 Virginia Street Merrillville, IN 46410	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Timothy San Pedro 208 21st Avenue W Polson, MT 59860	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Danielle Smith 6567 S Niagra Ct Englewood, CO 80111	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Perry Smith 144 Hickman Hwy Hickman, TN 38567	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Rochelle Smith 2320 Fairmont Avenue Miramar, FL 33025	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Ashley Surdm 44-111 Silver Creek Circle Indian Wells, CA 92211	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Ishmael Tate 3917 Gonzales Avenue Cola, SC 29203	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Thomas Thorps 8732 S Bishop Chicago, IL 60620	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Veronica Torrejon 2470 W Placita Iglesia Tucson, AZ 85745	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Tabitha Torry 116 Harris and Carter Road Pearl, MS 39667	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Rebecca Walker 475 HWY 98 E Tylertown MS 39667	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Dionne Wilson 7051 Hogan Drive Ypsilanti, MI 48197	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Maude Wilson 13515 Doty Ave #7 Hawthorne CA 90250	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Dayton Wong 94-1027 Labe Street Mililani HI 96789	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Tiffany Woods 1185 Kennebec Grand Blanc MI 48439	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Edith Wright 168 Deep Woods Drive Selma, AL 36701	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Karen Hsiao 3282 West Paula Ann Drive Salt Lake City UT 84118	NONE	Individual	Chips Quinn Scholar Stipend & Award	500 00
Julie Acosta 5447 Quailridge Drive Camarillo, CA 93010	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Ben Aguirre Jr 1269 Poplar Ave #408E Sunnyvale CA 94086	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Elisa Almodovar 12014 Legend Trl Helotes, TX 78023	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Tiffany Analla 9 Point Reyes Way Pacifica, CA 94044	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Julian Beckford 4800 SW 128th Ave Ft Lauderdale, FL 33330	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Alisa Beckwith 3207 49th Street E Tuscaloosa, AL 35405	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Amy Boerema 1340 Burch Homewood, IL 60430	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Lourdes Brnz 8200 Woodlake Dr NE# 202 Palm Bay, FL 32905	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Charlene Callier 2416 Woodbine Avenue Knoxville TN 37917	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Manoucheka Celeste 1555 Royal Circle Apopka FL 32703	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Juliana Crespo 4699 Northview Road Kennesaw, GA 30144	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Candice Cunningham 8070 Lantz Detroit, MI 48234	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Malaika David 6924 9th St NW Washington, DC 20012	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Michael Del Muro 3586 Suchman Avenue Baldwin Park, CA 91706	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Ankur Dholakia 11849 15 Mile Rd. Apt. 2B Sterling Heights, MI 48312	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Gabriel Dillard 1456 Tammy Lane Selma, CA 93662	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Brenda Duran 6202 Redman Avenue Whittier, CA 90606	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Lakiya Emerson 6008 Strathmore Way Upper Marlboro, MD 20772	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Leslie Escobar 1209 Homecrest Avenue Kalamazoo MI 49001	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Cynthia Esparza 8703 8th Street Converse, TX 78109	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Andrea Fanta 111 Robin Hood Road Dickson TN 37055	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Karla Gachet 1100 Broadway Nashville, TN 37203	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Minal Gandhi 2839 Mabury Road San Jose, CA 95133 2033	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Anita George 1207 Hemando Road Holly Springs MS 38635	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Afton Ginlock 3850 SE 22nd Avenue Ocala, FL 34480	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Javacia Harris 6204 Crest Green Road Apt. 309 Birmingham AL 35212	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Allissa Hosten 4001 Coopers Lane Apt. B7 Landover, MD 20784	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Karen Hsiao 3282 West Paula Ann Drive Salt Lake City, UT 84118	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Julie Hubbard 2501 Driffee Drive Tahlequah, OK 74464	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Tracie Hunte 140 NE 175th Street Miami, FL 33162	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Jocelyn Jackson 752 Dow Street Brookhaven, MS 39601	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Leigh Jimmie PO Box 490 Sanders, AZ 86512	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Jamila Johnson 5947 32nd Avenue SW Seattle, WA 98126	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Jodie Lau 1625 E. Montoya Lane Phoenix, AZ 85024	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Michelle Lee 23 59 126th Street College Point, NY 11356	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Deidra Lemons 1950 Caroline Street Shreveport, LA 71108	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Ihana Limon 1301 Lonewood El Paso, TX 79925	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Levi Long PO Box 3803 Flagstaff, AZ 86001	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Carolyn Lucas PO Box 456 Valley Springs, CA 95252	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Milagros Lujan 1808 Vasquez Drive Firebaugh, CA 93622	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Ofelia Madnd 2413 Virginia Street Berkeley, CA 94709	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Tytsha Manigo 3417 Mayfield Avenue Baltimore, MD 21213	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Gabrielle Maple 1644 Leonard Drive Baton Rouge LA 70810	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Sandra Martinez 908 Radway Avenue La Peunte, CA 91744	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Shrun Mathur 300 Harbor Lane Shoreview, MN 55126	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Danielle McNamara 42 Merry Road Newark, DE 19713	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Lys Mendez 3284 Cedar Street Riverside, CA 92501	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Calvin-Allen Mickel 3254 Black Oak Drive Eagan, MN 55121	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Chrstuan Moses 532 Elmeer Avenue Metairie LA 70005	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Gladys Mondala 32108 Alvarado Blvd #118 Union City, CA 94587	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Tia Monteaux 820 3rd Street South Great Falls, MT 59405	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Sarah Montgomery 47-345 Mahakea Rd Kaneohe, HI 96744	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Magen Moody 841 Cedar Avenue Sharon, PA 16146	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Iveory Morns 32 Victory Court Saginaw MI 48602	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Kelli Nero 41991 Palm Avenue Fremont, CA 94539	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Lisa Padilla 24 Seasons Court Madera, CA 93637	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Antwon Pinkston 1064 Vero Ct Lexington KY 40509	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Julian Ramos 239 N Abbot Avenue Milpitas, CA 95035	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Markeshia Rucks 970 Hawthorne Court Hinesville GA 31313	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Carlos Rodriguez 2106 N Waco Wichita, KS 67203	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Sandra Rodriguez 3418 W North Avenue Chicago, IL 60647	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00 1,100 00
Timothy San Pedro 208 21st Avenue W Polson, MT 59860	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Danielle Smith 6567 S Niagra Ct. Englewood, CO 80111	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Perry Smith 144 Hickman Hwy Hickman, TN 38567	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Rochelle Smith 2320 Fairmont Avenue Miramar, FL 33025	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Ashley Surdin 44 111 Silver Creek Circle Indian Wells, CA 92211	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Ishmael Tate 3917 Gonzales Avenue Cola, SC 29203	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Thomas Thorps 8732 S Bishop Chicago, IL 60620	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Veronica Torrejon 2470 W Placita Iglesia Tucson, AZ 85745	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Rebecca Walker 475 HWY 98 E Tylertown, MS 39667	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Dionne Wilson 7051 Hogan Drive Ypsilanti, MI 48197	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Maude Wilson 13515 Doty Ave #7 Hawthorne, CA 90250	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Dayton Wong 94-1027 Lahe Street Mililani, HI 96789	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Tiffany Woods 1185 Kennebec Grand Blanc, MI 48439	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Edith Wright 168 Deep Woods Drive Selma, AL 36701	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Donathon Prater 416 Midway Road Spartanburg, SC 29306	NONE	Individual	Chips Quinn Scholar Stupend & Award	1,100 00
Willie Allen 14538 Springvale Street Poway CA 92064	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00
Thomas Ashburn 501 Bay Oak Drive Chesapeake, VA 23323	NONE	Individual	Chips Quinn Scholar Stupend & Award	1 100 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Kristin Boyd 173 W Green St Reading, PA 19601	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Gieson Cacho 8451 Entrecken Place San Diego CA 92129	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Ryan Divish PO Box 363 Havre, MT 59501	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Jennifer Dronkers 5139 Troy Avenue Fremont, CA 94536	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Samantha Gonzaga 1910 Gemini Street West Covina CA 91792	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Ryan Hiraki 402 Clubhouse Rd. #2 Vestal, NY 13850	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Julie Hubbard 2501 Duffee Drive Tahlequah OK 74464	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Karen Jones 2543 Arlington Avenue Memphis, TN 38114	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Christina Lucarotti PO Box 20004 San Jose, CA 95160	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Marla Luster 6309 Monterrey Creek Drive Durham, NC 27713	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
LaVondia Majors 1209 Fuller Street Old Hickory TN 37138	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Erin Mayes 522 Chestnut Avenue Milpitas CA 95035	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Pedro Morales 3808 Carmel Way San Leandro CA 94578	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Enk Ortiz 382 Rockledge Place Teaneck, NJ 07666	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Monica Sagullo 3678 Georgetown Court South San Francisco, CA 94080	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Sherita Searcy 3916 E Antisdale Road Cleveland, OH 44118	NONE	Individual	Chips Quinn Scholar Stipend & Award	1 100 00
Paul C Umpierre 1445 N Buena Vista Street Burbank, CA 91505	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
Allan Yu 60 Porter Street San Francisco, CA 94110	NONE	Individual	Chips Quinn Scholar Stipend & Award	1,100 00
South Dakota State University Foundation 823 Medary Ave Box 525 Brookings SD 57007-0489	NONE	501 (c) (3)	General Support	10,000 00

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LSU Foundation 3838 West Lakeshore Drive Baton Rouge, LA 72808	NONE	501 (c) (3)	General Support	10,000 00
Investigative Reporters and Editors, Inc 138 Neff Annex Missouri School of Journalism Columbia, MO 65211	NONE	501 (c) (3)	General Support	850 00
Kristen Go 2641 Javete Way Stockton, CA 95209	NONE	Individual	Seminar Reimbursement	200 00
American Press Institute 11690 Sunrise Valley Drive Reston, VA 22091-1498	NONE	501 (c) (3)	General Support	1 235 00
American Press Institute 11690 Sunrise Valley Drive Reston, VA 22091-1498	NONE	501 (c) (3)	General Support	1 900 00
Mana Garcia 341 Hinds Avenue Pismo Beach, CA 93449	NONE	Individual	Seminar Reimbursement	93 53
Harold Goodridge 5712 Nrothers Partnership Ct Columbia, MD 21045	NONE	Individual	Seminar Reimbursement	573 67
Lon Price 1258 Royal Oak Street Desoto, TX 75115	NONE	Individual	Seminar Reimbursement	105 37
Denise Perryman 242 Monroe Street Rapid City, SD 57701	NONE	Individual	Seminar Reimbursement	229 00
Katie Oyan Box 325 Kadoka, SD 57543	NONE	Individual	Seminar Reimbursement	250 00
Great Falls Tribune 205 River Drive South Great Falls, MT 59405	NONE	Individual	Seminar Reimbursement	328 50
Centro Mujeres de la Esperanza 1000 Wyoming Drive El Paso, TX 79902	NONE	501 (c) (3)	General Support	2,547 53
SL Mathews Church 400 W Sunset Drive El Paso, TX 79922	NONE	501 (c) (3)	General Support	391 50
Katie Oyan Box 325 Kadoka, SD 57543	NONE	Individual	Seminar Reimbursement	462 48
American Press Institute 11690 Sunrise Valley Drive Reston, VA 22091-1498	NONE	501 (c) (3)	Seminar Reimbursement	1 900 00
Poynter 801 Third Street South St Petersburg, FL 33701	NONE	501 (c) (3)	Seminar Reimbursement	400 00
Lisa Mendez Fernandez 9304 South Parkside Oaklawn IL 60453	NONE	Individual	Seminar Reimbursement	525 00
Mekeisha Madden 19169 Syracuse Detroit, MI 48234	NONE	Individual	Seminar Reimbursement	20 64

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Mekeisha Madden 19169 Syracuse Detroit, MI 48234	NONE	Individual	Seminar Reimbursement	19 71
Mekeisha Madden 19169 Syracuse Detroit, MI 48234	NONE	Individual	Seminar Reimbursement	36 32
Mekeisha Madden 19169 Syracuse Detroit, MI 48234	NONE	Individual	Seminar Reimbursement	102 12
Mekeisha Madden 19169 Syracuse Detroit, MI 48234	NONE	Individual	Seminar Reimbursement	38 00
Lisa Mendez Fernandez 9304 South Parkside OakLawn, IL 60453	NONE	Individual	Seminar Reimbursement	852 88
Edgar Sandoval R-T 3 Box 556-41 Mission, TX 78572	NONE	Individual	Seminar Reimbursement	357 60
Jason Crosby Castillo Hidalgo 3045 Andrea St. Reno, NV 89503	NONE	Individual	Seminar Reimbursement	66 94
Jason Crosby Castillo Hidalgo 3045 Andrea St. Reno NV 89503	NONE	Individual	Seminar Reimbursement	805 16
Jason Crosby Castillo Hidalgo 3045 Andrea St. Reno, NV 89503	NONE	Individual	Seminar Reimbursement	140 00
Association for Education in Journalism and Mass Communication(AEJMC) 234 Outlet Pointe Blvd Suite A Columbia, SC 29210-5667	NONE	501 (c) (3)	General Support	560 00
Student Press Law Center 1815 N Ft Myer Drive Suite 900 Arlington, VA 22209	NONE	501 (c) (3)	General Support	30 000 00
The Arlington Community Foundation 2525 Wilson Blvd. Arlington, VA 22201	NONE	501 (c) (3)	General Support	1,000 00
The American News Women's Club 1607 22nd Street, NW Washington, DC 20008	NONE	501 (c) (3)	General Support	2,000 00
White House News Photographers Assn P O Box 7119 Ben Franklin Station Washington DC 20044-7119	NONE	501 (c) (3)	General Support	330 00
Project Excellence Inc 3251 C Sutton Place, NW Washington, DC 20016	NONE	501 (c) (3)	General Support	1,000 00
Montessori Parent Organization 1230 Banana River Drive Indian Harbour Beach FL 32937	NONE	501 (c) (3)	General Support	1,000 00
Merritt Island Christian School 140 Magnolia Avenue Merritt Island FL 32952	NONE	501 (c) (3)	General Support	3 000 00
American Legion at Fred Weller Post #186 Eureka, SD 57437	NONE	501 (c) (3)	General Support	1 000 00

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Eureka Pioneer Museum of McPherson County, Inc 1210 N Lake Drive Eureka, SD 57437	NONE	501 (c) (3)	General Support	1,000 00
Eureka Community Development Company, Inc PO Box 134 Eureka, SD 57437	NONE	501 (c) (3)	General Support	1 000 00
Maxwell C King Center for the Performing Arts 3865 N Wickham Road Melbourne, FL 32935	NONE	501 (c) (3)	General Support	1,500 00
City of Cocoa Beach PO Box 322430 Cocoa Beach, FL 32932	NONE	501 (c) (3)	General Support	2,500 00
Home at Last International, Inc 1727 N Atlantic Avenue Cocoa Beach, FL 32931	NONE	501 (c) (3)	General Support	5,000 00
National Council for Adoption 255 N Washington Street Alexandria, VA 22314 2520	NONE	501 (c) (3)	General Support	5,000 00
BUFA Foundation 1727 North Atlantic Avenue Cocoa Beach, FL 32931	NONE	501 (c) (3)	General Support	5,000 00
Cape Canaveral Hospital Foundation 701 West Cocoa Beach Causeway Cocoa Beach, FL 32931	NONE	501 (c) (3)	General Support	2,000 00
Reaching Out Holiday Fund C/O Florida Today PO Box 410488 Melbourne, FL 32941-0488	NONE	501 (c) (3)	General Support	2,000 00
Alton Ochsner Medical Foundation 1514 Jefferson Highway Brent House Suite 240 New Orleans, LA 70121	NONE	501 (c) (3)	General Support	2,000 00
University of Florida Foundation, Inc PO Box 14425 Gainesville, FL 32604	NONE	501 (c) (3)	General Support	2 000 00
United Way of Brevard County, Inc 937 Dixon Boulevard Cocoa, FL 32922-6806	NONE	501 (c) (3)	General Support	1 000 00
Wesleyan University Middletown CT 06459	NONE	501 (c) (3)	General Support	5,000 00
Miami Art Museum 101 West Flagler Street Miami, FL 33130	NONE	501 (c) (3)	General Support	5,000 00
Carter Center One Copenhill Atlanta, GA 30307	NONE	501 (c) (3)	General Support	1,000 00
Committee to Protect Journalist 330 Seventh Avenue 12th Floor New York, NY 10001	NONE	501 (c) (3)	General Support	5 000 00
Council on Foreign Relations, Inc 58 East 68th Street New York, NY 10021	NONE	501 (c) (3)	General Support	2,000 00
Lifespan of Greater Rochester 1900 South Clinton Avenue Rochester, NY 14618	NONE	501 (c) (3)	General Support	1,000 00

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Planned Parenthood of Rochester and Syracuse Region 114 University Avenue Rochester, NY 14605-9973	NONE	501 (c) (3)	General Support	1 000 00
Rochester Museum & Science Center 657 East Avenue, Box 1480 Rochester, NY 14607	NONE	501 (c) (3)	General Support	2,000 00
Women's Foundation of Genesee Valley 1530 East Avenue Rochester, NY 14610	NONE	501 (c) (3)	General Support	1,000 00
Carter Center One Copenhill Atlanta, GA 30307	NONE	501 (c) (3)	General Support	1,250 00
Rochester Museum & Science Center 657 East Avenue, Box 1480 Rochester, NY 14607	NONE	501 (c) (3)	General Support	5,000 00
Crestwood Children's Center, Inc 2075 Scottsville Road Rochester, NY 14623	NONE	501 (c) (3)	General Support	2,000 00
Lifespan of Greater Rochester 1900 South Clinton Avenue Rochester, NY 14618	NONE	501 (c) (3)	General Support	1,000 00
Rochester Museum & Science Center 657 East Avenue Box 1480 Rochester, NY 14607	NONE	501 (c) (3)	General Support	2,000 00
Human Rights in China, Inc 350 Fifth Avenue Suite 3309 New York, NY 10118	NONE	501 (c) (3)	General Support	5,000 00
WNET/Thirteen 450 W 33rd Street New York, NY 10001	NONE	501 (c) (3)	General Support	5,000 00
Freedom House Inc 1319 18th Street, NW 2nd Floor Washington DC 20036-1802	NONE	501 (c) (3)	General Support	20,000 00
National Abortion and Reproductive Rights Action League 4 East 72nd Street New York, NY 10021	NONE	501 (c) (3)	General Support	10 000 00
Fulford Residence 1221 Guy Street Montreal, Quebec H3H 2KB	NONE	Non US Charity	General Support	5,000 00
Foundation du Pret d'honneur Marion Ludger Duvernay 82, Shorbrooke Street West Montreal, Quebec H2X 929 CANADA	NONE	Non US Charity	General Support	2,000 00
University of Canada Alan B Gold Scholarship Fund Suite 600, 4115 Sherbrooke Street West Montreal Quebec H3Z 1B1 CANADA	NONE	501 (c) (3)	General Support	6,500 00
Foundation Jean Lapointe, Inc 144 rue St Pierre Street Montreal, AY H2Y 2L7	NONE	Non US Charity	General Support	6,500 00
Holy Ghost Catholic School 322 East Mark Street Marksville LA 71351	NONE	501 (c) (3)	General Support	2 000 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
The Links Incorporated 1169 Forum Vennito Drive Henderson, NV 89052	NONE	501 (c) (3)	General Support	1,000 00
Parren J Mitchell Foundation for Education & Talent Development 1625 Massachusetts Avenue NW, Suite 425 Washington, DC 20036	NONE	501 (c) (3)	General Support	1,250 00
The Historymakers 1900 S Michigan Avenue Chicago, IL 60616	NONE	501 (c) (3)	General Support	1,500 00
Skyline Highschool ROTC 12250 Skyline Boulevard Oakland, CA 94619	NONE	501 (c) (3)	General Support	1,000 00
African American Ethnic Sports Hall of Fame PO Box 6363, Airport Station Oakland, CA 94614	NONE	501 (c) (3)	General Support	2 000 00
Military Heritage Foundation 22 Ashburn Drive Carlisle Barracks PA 17013-5008	NONE	501 (c) (3)	General Support	1,500 00
Harlem Educational Activities Fund, Inc 200 Madison Avenue New York, NY 10016-3998	NONE	501 (c) (3)	General Support	1 000 00
United Negro College Fund 8260 Willow Oaks Corporate Drive Fairfax, VA 22031-4513	NONE	501 (c) (3)	General Support	1,250 00
Community Centers of Indianapolis 40 West 40th Street Indianapolis, IN 46208	NONE	501 (c) (3)	General Support	1,000 00
25th Infantry Division Association PO Box 7 Flourtown PA 19031-0007	NONE	501 (c) (3)	General Support	1 000 00
555th Parachute Infantry Association, Inc PO Box 263127 Tampa FL 33685-3127	NONE	501 (c) (3) Private Foundation	General Support	1 000 00
Christian Appalachian Project 322 Crab Orchard Street Lancaster, KY 40446-0001	NONE	501 (c) (3)	General Support	1 000 00
Urban Chamber of Commerce 1048 West Owens Avenue Las Vegas, NV 89106	NONE	501 (c) (3) Private Foundation	General Support	2,000 00
American Indian Relief Council PO Box 6200 Rapid City, SD 57709-6200	NONE	501 (c) (3)	General Support	1,000 00
Urban Chamber of Commerce 1048 West Owens Avenue Las Vegas NV 89106	NONE	501 (c) (3) Private Foundation	General Support	2,000 00
West Las Vegas Pioneers Inc 2200 Matheson Street N Las Vegas NV 89030	NONE	501 (c) (3)	General Support	1,000 00
Fredrick Douglas Educational Fund 716 South Sixth Street Las Vega, NV 89101	NONE	501 (c) (3) Private Foundation	General Support	1 000 00
Tuskegee Airman Inc PO Box 62404 Washington, DC 20029 2404	NONE	501 (c) (3)	General Support	1,000 00
Carolina Preservation & Bank Society, Inc 4 Carolina Main Street PO Box 518 Carolina RI 02812	NONE	501 (c) (3)	General Support	15 000 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Meredith College 3800 Hillsborough Street Raleigh, NC 27607-5298	NONE	501 (c) (3)	General Support	5 000 00
St. Columbia's Episcopal Church 4201 Albemarle Street, NW Washington, DC 20016	NONE	501 (c) (3)	General Support	10,000 00
Meredith College 3800 Hillsborough Street Raleigh, NC 27607 5298	NONE	501 (c) (3)	General Support	2,500 00
International Women's Media Foundation 1726 M Street, NW Suite 1002 Washington, DC 20036	NONE	501 (c) (3)	General Support	2,500 00
Edmund Burke School 2955 Upton Street, NW Washington, DC 20008	NONE	501 (c) (3)	General Support	5,000 00
Duke University 225 Allen Building Box 90032 Durham, NC 27708-0032	NONE	501 (c) (3)	General Support	10,000 00
National Aquarium of Baltimore Pier 3, 501 East Pratt Street Baltimore MD 21202	NONE	501 (c) (3)	General Support	5 000 00
Advocates for Children & Youth 5 Market Place Suite 500 Baltimore, MD 21202	NONE	501 (c) (3)	General Support	2,000 00
Gill St. Bernard's School St. Bernard's Road PO Box 604 Gladstone, NJ 07934	NONE	501 (c) (3)	General Support	10,000 00
Living Classrooms Foundation The Lighthouse at Pier 5 717 Eastern Avenue Baltimore, MD 21202	NONE	501 (c) (3)	General Support	1,000 00
Rochester Institute of Technology College of Business 107 Lomb Memorial Drive Rochester NY 14623	NONE	501 (c) (3)	General Support	10 000 00
St. Vincent's Center 2600 Pot Spring Road Timonium MD 21093	NONE	501 (c) (3)	General Support	2 000 00
Middleburg Community Center 300 W Washington Street P O Box 265 Middleburg VA 22117	NONE	501 (c) (3)	General Support	5 000 00
Middleburg Elementary School 101 N Madison Street Middleburg VA 20117	NONE	501 (c) (3)	General Support	5,000 00
Middleburg Humane Foundation PO Box 1238 Middleburg VA 20118	NONE	501 (c) (3)	General Support	1 000 00
Shenandoah University 1460 University Drive Winchester, VA 22601	NONE	501 (c) (3)	General Support	5,000 00
Vanderbilt University School of Law 131 21st Avenue South Nashville TN 37203-1181	NONE	501 (c) (3)	General Support	5,000 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Middelburg Library Advisory Board PO Box 1823 Middleburg, VA 20118	NONE	501 (c) (3)	General Support	1 000 00
United States Equestrian Team PO Box 355 Gladstone, NJ 07934-9957	NONE	501 (c) (3)	General Support	2,000 00
Virginia Tech Foundation, Inc PO Box 1938 Leesburg VA 20177	NONE	501 (c) (3)	General Support	4,000 00
Washington International Horseshow Association Ltd. 9079 Shady Grove Court Gaithersburg, MD 20877	NONE	501 (c) (3)	General Support	1,000 00
Westmoreland Davis Memorial Foundation PO Box 6228 Leesburg, VA 20178	NONE	501 (c) (3) Private Foundation	General Support	1 000 00
Big Canoe Chapel, Inc 5147 Sanderlin Mountain Big Canoe, GA 30143	NONE	501 (c) (3)	General Support	5,000 00
Christian Ethics Today Foundation PO Box 26 Wimberley TX 78676	NONE	501 (c) (3)	General Support	1,000 00
Good Samaritan Health and Wellness Center PO Box 579 Jasper, GA 30143	NONE	501 (c) (3)	General Support	1,000 00
Lydia's House, Inc 4721 Reading Road Cincinnati OH 45237-6107	NONE	501 (c) (3)	General Support	1,000 00
T B Maston Scholarship Foundation 333 N Washington Room 263 Dallas, TX 75246-1728	NONE	501 (c) (3)	General Support	1,000 00
Baptists Today Inc PO Box 6318 Macon, GA 31208 6318	NONE	501 (c) (3)	General Support	1,000 00
John Fitzgerald Kennedy Library Foundation Columbia Point Boston MA 02125	NONE	501 (c) (3)	General Support	12 500 00
Arthritis Foundation of Tennessee PO Box 363 Brentwood, TN 37024	NONE	501 (c) (3)	General Support	5,000 00
National Lesbian & Gay Journalists Association 1420 K Street NW Suite 910 Washington, DC 20005	NONE	501 (c) (3)	General Support	2 500 00
St Edwards School 190 Thompson Lane Nashville TN 37211	NONE	501 (c) (3)	General Support	2,500 00
Alcohol & Drug Council of Middle Tennessee PO Box 40387 Nashville, TN 37204	NONE	501 (c) (3)	General Support	1,000 00
Youth Incorporated Suite 312 Plaza Professional Building Madison TN 37115	NONE	501 (c) (3)	General Support	1 000 00
Nashville Committee on Foreign Relations 218 Customs House 701 Broadway Nashville TN 37203	NONE	501 (c) (3)	General Support	1,000 00

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Nashville Public Library Foundation 615 Church Street Nashville, TN 37219	NONE	501 (c) (3)	General Support	3,500 00
Nashville Opera Association 3721 C -- West End Nashville, TN 37205	NONE	501 (c) (3)	General Support	1,000 00
University of Texas at El Paso El Paso TX 79966	NONE	501 (c) (3)	General Support	15,000 00
Art Center College of Design 1700 Lida Street Pasadena, CA 91103	NONE	501 (c) (3)	General Support	8,466 32
Lydia Patterson Methodist Institute 517 S Florence, Box 11 El Paso, TX 79940	NONE	501 (c) (3)	General Support	1 619 00
College of New Rochelle 29 Castle Place New Rochelle, NY 10805	NONE	501 (c) (3)	General Support	1,000 00
P O T S 2763 Webster Avenue Bronx, NY 10458	NONE	501 (c) (3)	General Support	2,000 00
Hope Community Services 50 Washington Avenue New Rochelle, NY 10801	NONE	501 (c) (3)	General Support	5,000 00
Inner-City Scholarship Fund, Inc 1011 First Avenue Suite 6110 New York, NY 10022-4143	NONE	501 (c) (3)	General Support	1 000 00
Westchester Jewish Community Services Inc 845 North Broadway North White Plains NY 10603	NONE	501 (c) (3)	General Support	1 000 00
Hillside Children's Center 1183 Monroe Avenue Rochester NY 14320	NONE	501 (c) (3)	General Support	5 000 00
555 Parachute Infantry Association Inc PO Box 263127 Tampa FL 33685-3127	NONE	501 (c) (3) Private Foundation	General Support	1,000 00
St. Ann's Foundation 1500 Portland Avenue Rochester, NY 14621	NONE	501 (c) (3)	General Support	5,000 00
Rochester Philharmonic Orchestra 108 East Avenue Rochester NY 14604	NONE	501 (c) (3)	General Support	5,000 00
Orchard Place Des Moines Children's Home Foundation 925 S W Porter Avenue Des Moines, IA 50315-0304	NONE	501 (c) (3)	General Support	50 000 00
Simpson College 701 North C Street Indianola, IA 50125	NONE	501 (c) (3)	General Support	25 000 00
Young Israel of Teaneck 686 Perry Lane Teaneck NJ 07666	NONE	501 (c) (3)	General Support	1 000 00
Redding Land Trust PO Box 76 Redding, CT 06875	NONE	501 (c) (3)	General Support	2,500 00
American Academy of Arts and Science 136 Irving Street Cambridge, MA 02138	NONE	501 (c) (3)	General Support	1,000 00

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American Philosophical Society 104 South 5th Street Philadelphia, PA 19106	NONE	501 (c) (3)	General Support	1,000 00
Aspetuck Land Trust Inc Box 44 Westport, CT 06881-0444	NONF	501 (c) (3)	General Support	1,000 00
Citizens Union Foundation Inc of the City of New York 198 Broadway Suite 7200 New York, NY 10038 2515	NONE	501 (c) (3)	General Support	1,000 00
Lawyer's Committee for Human Rights 133 Seventh Avenue 13th Floor New York, NY 10001	NONE	501 (c) (3)	General Support	1,000 00
Metropolitan Opera Associaton PO Box 231930 Lincoln Center New York, NY 10023	NONE	501 (c) (3)	General Support	1,000 00
New York Public Library Fifth Avenue & 42nd Street New York, NY 10118	NONE	501 (c) (3)	General Support	1,000 00
Riverside Park Fund 475 Riverside Drive Suite 249 New York, NY 10115	NONE	501 (c) (3)	General Support	1,000 00
WMNR Fine Arts Radio 1014 Monroe Turnpike Monroe CT 06468	NONE	501 (c) (3)	General Support	1,000 00
Kateri Tekakwitha Catholic Church c/o St. Bernard's Blackfoot, ID 83221	NONE	501 (c) (3)	General Support	1 000 00
Boys and Girls Club of Fort Hall c/o Shoshone Bannock Tribes Fort Hall ID 83203	NONE	501 (c) (3)	General Support	5 000 00
Robert C Maynard Inst for Journalism Ed 409 Thirteenth St 9th fl Oakland, CA 94612	NONE	501 (c) (3)	General Support	10,000 00
University of Idaho School of Mass Communication & Journalism PO Box 443150 Moscow, ID 83844	NONE	501 (c) (3)	General Support	4,000 00
Culmore Community Action Comm Action Inc 3306 Culmore Court Falls Church VA 22041	NONE	501 (c) (3)	General Support	4,000 00
Columbia Lighthouse for the Blind 1421 P Street, NW Washington, DC 20005	NONE	501 (c) (3)	General Support	10 000 00
Women's Center 133 Park Street, NE Vienna, VA 22180	NONE	501 (c) (3)	General Support	5 000 00
Women's Center 133 Park Street, NE Vienna VA 22180	NONE	501 (c) (3)	General Support	5 000 00
American Cancer Society Society of Central - South Brevard 4356B Fortune Place West Melbourne FL 32904-1532	NONE	501 (c) (3)	General Support	1 000 00
Brevard Library Foundation 219 Indian River Drive Cocoa Beach, FL 32922	NONE	501 (c) (3)	General Support	1 000 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
University of Florida Foundation PO Box 14425 Gainesville, FL 32604	NONE	501 (c) (3)	General Support	1,000 00
Eckerd Youth Alternatives Inc PO Box 7450 Clearwater, FL 33758	NONE	501 (c) (3)	General Support	1,000 00
Rebirth and Development, Inc 3145 23rd Street San Francisco, CA 94110	NONE	501 (c) (3)	General Support	1,000 00
Florida Center for Children & Youth, Inc PO Box 6646 Tallahassee, FL 32314	NONE	501 (c) (3)	General Support	1,000 00
United Order of True Sisters, Inc 1264 Seminole Drive Indian Harbour Beach, FL 32937-4139	NONE	501 (c) (3)	General Support	1,000 00
Health First Foundation 1281 S Hickory Street Suite G Melbourne, FL 32941	NONE	501 (c) (3)	General Support	2,000 00
Florida Institute of Technology 150 West University Boulevard Melbourne, FL 32901	NONE	501 (c) (3)	General Support	2,000 00
United Way of Brevard County Inc 937 Dixon Boulevard Cocoa, FL 32922 6806	NONE	501 (c) (3)	General Support	10,000 00
Friends of the Cocoa Beach Library 550 N Brevard Avenue Cocoa Beach, FL 32931	NONE	501 (c) (3)	General Support	1,000 00
Brevard Reaching Out, Inc 1 Gannett Plaza Melbourne FL 32940	NONE	501 (c) (3)	General Support	1,000 00
Community Communications Inc 11510 East Colonial Drive Orlando, FL 32817-4699	NONE	501 (c) (3)	General Support	1 000 00
East Coast Zoological Society of Florida, Inc 8225 N Wickham Road Melbourne FL 32940-7924	NONE	501 (c) (3)	General Support	1,000 00
First Baptist Church of Cocoa Beach 830 S Atlantic Avenue Cocoa Beach FL 32931	NONE	501 (c) (3)	General Support	1 000 00
Hope for the City (Florida) Inc 201 E Pine Street Suite 1220 Orlando, FL 32801	NONE	501 (c) (3)	General Support	1,000 00
Ounce of Prevention Fund for Florida, Inc 111 North Gadsden Street Suite 200 Tallahassee, FL 32301-1509	NONE	501 (c) (3)	General Support	1,000 00
Recording for the Blind & Dyslexic Inc 6704 S W 80th Street Miami FL 33143	NONE	501 (c) (3)	General Support	1 000 00
Native American Journalists Association 3359 36th Ave , South Minneapolis, MN 55406	NONE	501 (c) (3)	General Support	10,000 00
Center for Middle East Peace Economic Co 633 Pennsylvania Avenue NW Washington, DC 20001	NONE	501 (c) (3)	General Support	5 000 00

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University of California-San Diego La Jolla, CA 92093	NONE	501 (c) (3)	General Support	2,000 00
Okigbo-Okpara Trust Fund 3650 West 95th Street Evergreen Park, IL 60805	NONE	501 (c) (3) Private Foundation	General Support	1,000 00
Chicago Historical Society Clark Street at North Avenue Chicago, IL 60614-6071	NONE	501 (c) (3)	General Support	1,000 00
Dana College 2848 College Drive Blair, NE 68008	NONE	501 (c) (3)	General Support	1 000 00
First United Methodist Church 214 West Main Carbondale, IL 62901	NONE	501 (c) (3)	General Support	1 000 00
Global Kids, Inc 561 Broadway, 6th Floor New York, NY 10012	NONE	501 (c) (3)	General Support	1,000 00
House Ear Institute Inc 2100 West Third Street First Floor Los Angeles CA 90057	NONE	501 (c) (3)	General Support	1,000 00
Our Savior Lutheran Church 700 S University Carbondale IL 62901	NONE	501 (c) (3)	General Support	1 000 00
Population Institute 107 Second Street, NE Washington DC 20002	NONE	501 (c) (3)	General Support	1 000 00
St. Francis Xavier Catholic Church 303 South Poplar Carbondale, IL 62901	NONE	501 (c) (3)	General Support	1 000 00
Washington Center for Politics & Journalism PO Box 15201 Washington, DC 20003	NONE	501 (c) (3)	General Support	1,000 00
Christian Century Foundation 104 S Michigan Avenue Suite 700 Chicago, IL 60603	NONE	501 (c) (3)	General Support	1,000 00
United Negro College Fund 8260 Willow Oaks Corporate Drive Fairfax, VA 22031-4513	NONE	501 (c) (3)	General Support	2 000 00
Stars and Stripes Museum Library Association 17377 Stars and Stripes Way PO Box 1861 Bloomfield MO 63825	NONE	501 (c) (3)	General Support	1,000 00
Global Security Institute 27080 Fremont Road West Los Altos Hills, CA 94022	NONE	501 (c) (3)	General Support	2 000 00
Seeds of Peace 375 Lexington Avenue New York, NY 10017	NONE	501 (c) (3)	General Support	1 000 00
Funds for Independent Publishing 450 West 41st Street, 6th Floor New York, NY 10036	NONE	501 (c) (3)	General Support	1 000 00
Children of Bedford 200 Leeder Hill Drive #615 Hamden, CT 06517	NONE	501 (c) (3)	General Support	1,000 00

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<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
International Center for Journalists 1616 H Street, NW 3rd Floor Washington, DC 20006-4999	NONE	501 (c) (3)	General Support	1 000 00
Elte Wiesel Foundation for Humanity 529 Fifth Avenue Suite 1802 New York NY 10017	NONE	501 (c) (3)	General Support	1 000 00
Hellenic Museum and Cultural Center 168 N Michigan Avenue Chicago IL 60601-7509	NONE	501 (c) (3)	General Support	1 000 00
Habitat for Humanity International 121 Habitat Street Americus, GA 31709 3498	NONE	501 (c) (3)	General Support	1,000 00
Medical Educational Foundation for South American Blacks Inc 120 Albany Street Suite 810 New Brunswick, NJ 08901-2163	NONE	501 (c) (3)	General Support	1 000 00
Children s Defense Fund 25 E. Street, NW Washington DC 20090-6833	NONE	501 (c) (3)	General Support	1,000 00
University of Tennessee PO Box 8810 Knoxville TN 37996	NONE	501 (c) (3)	General Support	1,000 00
Going the Distance for MS Research, Inc PO Box 2087 Rockville, MD 20847	NONE	501 (c) (3)	General Support	1,000 00
Nabonal Press Foundation 1201 Connecticut Avenue, NW Suite 310 Washington DC 20036	NONE	501 (c) (3)	General Support	1,000 00
Pen Faulkner Foundation C/O Folger Shakespeare Library 201 East Capital Street, SE Washington DC 20003	NONE	501 (c) (3)	General Support	1 000 00
Vietnam Veterans Memorial Fund 1023 15th Street, NW 2nd Floor Washington, DC 20005-2602	NONE	501 (c) (3)	General Support	1,000 00
Jesuit Volunteers International, Inc PO Box 3756 Washington, DC 20007	NONE	501 (c) (3)	General Support	1,000 00
Leadership Arlington 2009 14th Street Suite 111 Arlington VA 22201	NONE	501 (c) (3)	General Support	1,000 00
Remnant Trust 100 N Woodpecker Road Hagerstown, IN 47346	NONE	501 (c) (3)	General Support	10,000 00
Wellspring Ministries 105230 Main Street Fairfax VA 22030	NONE	501 (c) (3)	General Support	4,000 00
Sisters of St. Joseph 1417 36th Street, NW Washington DC 20007	NONE	501 (c) (3)	General Support	1,500 00
Jesuit Volunteers International, Inc PO Box 3756 Washington, DC 20007	NONE	501 (c) (3)	General Support	2 000 00

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Renunant Trust 100 N Woodpecker Road Hagerstown, IN 47346	NONL	501 (c) (3)	General Support	2,000 00
Pennsylvania Quarter Neighborhood Association Market Square North, Suite 500 401 Ninth Street, NW Washington, DC 20004-2130	NONE	501 (c) (3) Private Foundation	General Support	1,500 00
Vietnam Veterans Memorial Fund 1023 15th Street, NW 2nd Floor Washington DC 20005-2602	NONE	501 (c) (3)	General Support	1,000 00
Theatre for a New Audience 154 Christopher Street New York, NY 10014-2839	NONE	501 (c) (3)	General Support	10,000 00
Boys & Girls Club of Greater Washington, Inc 8555 16th Street Suite 400 Silver Sprng, MD 20910	NONE	501 (c) (3)	General Support	5 000 00
Canisius High School 1180 Delaware Avenue Buffalo NY 14209	NONE	501 (c) (3)	General Support	1,000 00
Cleveland-Marshall College of Law 1801 Euclid Avenue Cleveland, OH 44115 2223	NONE	501 (c) (3)	General Support	1,000 00
Gesu School 1700 West Thompson Street Philadelphia, PA 19121	NONE	501 (c) (3)	General Support	1,000 00
Good Shepherd Ministries, Inc 1630 Fuller Street, NW #105 Washington DC 20009	NONE	501 (c) (3)	General Support	1,000 00
John Carroll University University Heights Cleveland, OH 44118	NONE	501 (c) (3)	General Support	1 000 00
Media Associates International 130 N Bloomingdale Road Suite 101 Blommingdale, IL 60108	NONE	501 (c) (3)	General Support	5 000 00
Navigators 3820 N 30th Street PO Box 6000 Colorado Springs CO 80934	NONE	501 (c) (3)	General Support	1,500 00
University of Nebraska Foundation 1111 Centennial Mall Suite 2000 Lincoln, NE 68588-0650	NONE	501 (c) (3) Private Foundation	General Support	16,000 00
University of South Dakota Foundation Box 555 Vermillion SD 57069	NONE	501 (c) (3)	General Support	1 000 00
Wheaton College 501 College Avenue Wheaton, IL 60187	NONE	501 (c) (3)	General Support	5,000 00
Nebraska Leadership Foundation PO Box 977 525 Norfolk Avenue Norfolk, NE 68702	NONE	501 (c) (3) Private Foundation	General Support	1 500 00
Community Action Resource & Development, Inc 555 W Will Rogers Boulevard Claremore OK 74018	NONE	501 (c) (3)	General Support	1,500 00

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First Indian Baptist Church 510 East 9th Street Muskogee, OK 74401-7146	NONE	501 (c) (3)	General Support	2,000 00
Paralyzed Veterans of America Mid-America Chapter 6108 N W 63rd Street Oklahoma City, OK 73123-2146	NONE	501 (c) (3)	General Support	1,500 00
Marble City Free Holiness Church Route 2, Box 82 Vian, OK 74962	NONE	501 (c) (3)	General Support	1,000 00
Northeast Oklahoma Community Action Agency PO Box 603 Jay, OK 74346	NONE	501 (c) (3)	General Support	4,000 00
Tennessee Sports Hall of Fame 501 Broadway Ave Nashville TN 37230	NONE	501 (c) (3)	General Support	5 000 00
Nashville Public Television Council 161 Rains Ave Nashville, TN 37203	NONE	501 (c) (3)	General Support	12 500 00
NAMME Foundation 1921 Gallows Road Suite 600 Vienna, VA 22182-3900	NONE	501 (c) (3)	General Support	500 00
Young DC 1904 18th Street, NW, Unit B Washington DC 20009	NONE	501 (c) (3)	General Support	5,000 00
The Arlington Community Foundation 2525 Wilson Blvd Arlington VA 22201	NONE	501 (c) (3)	General Support	5 000 00
Friends of South Dakota Public Broadcast P O Box 5000 Brookings, SD 57006	NONE	501 (c) (3)	General Support	4 000 00
Society of Professional Journalists 3909 N Meridian Street Indianapolis, IN 46208	NONE	501 (c) (3)	General Support	800 00
Horatio Alger Association of Distinguished Americans 99 Canal Center Plaza Alexandria, VA 22314	NONE	501 (c) (3)	General Support	10 000 00
The Arlington Community Foundation 2525 Wilson Blvd Arlington, VA 22201	NONE	501 (c) (3)	General Support	2 500 00
Crazy Horse Memorial Foundation Avenue of the Chiefs Crazy Horse, SD 57730	NONE	501 (c) (3)	General Support	5,000 00
Foundation Center 79 Fifth Avenue/16th Street New York NY 10003	NONE	501 (c) (3)	General Support	5 000 00
Howard University C/O Alice Bonner Fund 525 Bryant Street, NW Washington DC 20059	NONE	501 (c) (3)	General Support	500 00
National Public Radio 2025 M Street, NW Washington DC 20036	NONE	501 (c) (3)	General Support	50,000 00
Belmont University 1900 Belmont Blvd Nashville, TN 37212	NONE	501 (c) (3)	General Support	1,500 00

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Belmont University 1900 Belmont Blvd Nashville, TN 37212	NONE	501 (c) (3)	General Support	1,500 00
University of Mississippi Foundation PO Box 249 University MS 38677	NONE	501 (c) (3)	General Support	2,100 00
Columbia University 2960 Broadway Mail Code 7724 New York, NY 10027	NONE	501 (c) (3)	General Support	1,000 00
Landon School 6101 Wilson Lane Bethesda MD 20817-3199	NONE	501 (c) (3)	General Support	100 00
Lance Armstrong Foundaton 1210 Parkway Austin, TX 78703	NONE	501 (c) (3)	General Support	1 000 00
Dalton Center for Mission and Peace 325 E 33rd Street New York, NY 10016-9401	NONE	501 (c) (3)	General Support	1,000 00
United Way of Metropolitan Nashville Attn Accounts Receivable Acct #106423 P O Box 30428 Nashville, TN 37241-0428	NONE	501 (c) (3)	General Support	1,811 96
United Way of the National Capital Area 95 M Street, SW Washington DC 20024 Acct # 43497	NONE	501 (c) (3)	General Support	21,331 00
Longboat Key Art Center Inc 6860 Longboat Drive South Longboat Key FL 34228	NONE	501 (c) (3)	General Support	150 00
Smithsonian Institution 1000 Jefferson Dr , SW, 4th fl Washington, DC 20560-0035	NONE	501 (c) (3)	General Support	60 00
House of Ruth 2201 Argonne Dr Balumore MD 21239	NONE	501 (c) (3)	General Support	750 00
Chrstian Foundation for Children & Aging One Elmwood Ave P O Box 3910 Kansas City, KS 66103-0910	NONE	501 (c) (3)	General Support	120 00
University of Missouri School of Journalism 120 Neff Hall Columbia, MO 65211	NONE	501 (c) (3)	General Support	1 000 00
St John Fisher College 3690 East Avenue Rochester NY 14618	NONE	501 (c) (3)	General Support	5 207 64
Rochester Philharmonic Orchestra 108 East Avenue Rochester NY 14604	NONE	501 (c) (3)	General Support	1,000 00
Colby Sawyer College 100 Main Street New London, NH 03257	NONE	501 (c) (3)	General Support	100 00
Governors of the St.Francis Xavier Univ P O Box 5000 Antigonish Nova Scotia CANADA	NONE	Non-US Charity	General Support	5,000 00
Steeple Chase-The Vanderbilt Children s Hospital 2424 Garland Ave, Nashville, TN 37212	NONE	501 (c) (3)	General Support	50 00

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Florida A&M University Tallahassee FL 32302	NONE	501 (c) (3)	General Support	200 00
NAACP 4805 Mount Hope Drive Baltimore, MD 21215	NONE	501 (c) (3)	General Support	250 00
Whitman-Walker Clinic, Inc 1015 18th St NW #400 Washington, DC 20036	NONE	501 (c) (3)	General Support	50 00
Fidelity Investment Charitable Gift Fund 82 Devonshire Street - F35A Boston, MA 02109	NONE	501 (c) (3)	General Support	1,000 00
The University of Texas at El Paso 1100 N Stanton, Suite 201 El Paso, TX 79902	NONE	501 (c) (3)	General Support	50 00
Howard University C/O Alice Bommer Fund 525 Bryant Street, NW Washington, DC 20059	NONE	501 (c) (3)	General Support	100 00
Christian Children's Fund, Inc 2821 Emerywood Pkwy Richmond, VA 23294-3725	NONE	501 (c) (3)	General Support	50 00
Unitarian Church of Santa Fe P O Box 4637 Santa Fe, NM 87502-4637	NONE	501 (c) (3)	General Support	50 00
Impact Silver Spring P O Box 8446 Silver Spring, MD 20907	NONE	501 (c) (3)	General Support	50 00
Amnesty International USA Inc 322 Eighth Avenue New York NY 10001	NONE	501 (c) (3)	General Support	100 00
Univ of California Berkeley Foundation 2440 Bancroft Way Berkeley, CA 94720-4200	NONE	501 (c) (3)	General Support	3 500 00
American Museum of Natural History Central Park West at 79th Street New York, NY 10024	NONE	501 (c) (3)	General Support	50 00
Randolph Macon Woman's College 2500 Rivermont Avenue Lynchburg, VA 24503	NONE	501 (c) (3)	General Support	250 00
Vanderbilt Institute of Public Policy Studies Vanderbilt University 1207 18th Ave South Nashville TN 37212	NONE	501 (c) (3)	General Support	2,500 00
University of Baltimore Education Found 1304 St Paul Street Baltimore, MD 21202	NONE	501 (c) (3)	General Support	500 00
Genesee Country Museum p O Box 310 1410 Flint Hill Road Munford NY 14511	NONE	501 (c) (3)	General Support	750 00
Rochester Museum & Science Center 657 East Avenue Rochester, NY 14603	NONE	501 (c) (3)	General Support	200 00
Compeer Inc 259 Monroe Avenue Suite B-1 Rochester NY 14607	NONE	501 (c) (3)	General Support	125 00

**The Freedom Forum, Inc
Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
George Eastman House 900 East Ave Rochester NY 14607	NONE	501 (c) (3)	General Support	125 00
Central Park Conservancy 14 East 60th Street New York, NY 10022	NONE	501 (c) (3)	General Support	500 00
Boy Scouts of America 474 East Ave, Rochester, NY 14625	NONE	501 (c) (3)	General Support	200 00
St. Ann's Home Foundation, Inc 1500 Portland Avenue Rochester, NY 14621	NONE	501 (c) (3)	General Support	500 00
Our Lady of Mercy High School 1437 Blossom Road Rochester, Ny 14610	NONE	501 (c) (3)	General Support	2,500 00
George Bush Presidential Library Foundation 1145 TAMU College Station, TX 77843-1145	NONE	501 (c) (3)	General Support	100 00
WXXI Public Broadcasting P O BOX 30021 Rochester NY 14603-3021	NONE	501 (c) (3)	General Support	350 00
Fairfax Covenant Church 5200 Cox Road Fairfax, VA 22030	NONE	501 (c) (3)	General Support	7 800 00
March of Dimes Birth Defect Foundation 1275 Mamaroneck Avenue White Plains NY 10605	NONE	501 (c) (3)	General Support	50 00
The Woodholme Foundation 12118 Faulkner Dr Owings Mills MD 21117	NONE	501 (c) (3)	General Support	1,400 00
Rochester Institute of Technology 116 Lomb Memorial Dr Rochester, NY 14623-5608	NONE	501 (c) (3)	General Support	1,000 00
Williamson County Rescue Squad P O Box 408 Franklin TN 37065	NONE	501 (c) (3)	General Support	750 00
Ormond Beach Memorial Hospital 785 W Granada Blvd, Suite 5 Ormond Beach FL 32174	NONE	501 (c) (3)	General Support	50 00
PDI Ministries 7881 Beechcraft Avenue, Suite B Gaithersburg, MD 20879 1507	NONE	501 (c) (3)	General Support	600 00
Landmark Society of Western New York 133 South Fitzhugh Street Rochester NY 14608-2204	NONE	501 (c) (3)	General Support	125 00
St. Louis Church 64 South Main Street Pittsford, NY 14534	NONE	501 (c) (3)	General Support	5,658 50
Big Canoe Chapel Inc 10455 Big Canoe Big Canoe GA 30143	NONE	501 (c) (3)	General Support	950 00
Alumni Association of the Bronx High School of Science P O Box 145 Jerome Avenue Station Bronx NY 10468-0145	NONE	501 (c) (3)	General Support	115 00

**The Freedom Forum, Inc
Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Vanderbilt Institute of Public Policy Studies Vanderbilt University 1207 18th Ave South Nashville TN 37212	NONE	501 (c) (3)	General Support	2 500 00
Hillside Children s Center 1183 Monroe Avenue Rochester, NY 14620-1699	NONE	501 (c) (3)	General Support	2,500 00
Youth and Shelter Services Inc 232 1/2 Main Street P O Box 1628 Ames IA 50010	NONE	501 (c) (3)	General Support	2 500 00
Mana Lanakula Church 712 Wainee Street Lahaina, Maui HAWAII 96761	NONE	501 (c) (3)	General Support	150 00
Saint Bernard s Institute 1100 S Goodman Street Rochester, NY 14620	NONE	501 (c) (3)	General Support	250 00
Friends of Loudoun County Mental Health 17 Royal Street, SE Suite 103 Leesburg, VA 20175	NONE	501 (c) (3)	General Support	1,000 00
Amnesty International USA Inc 322 Eighth Avenue New York, NY 10001	NONE	501 (c) (3)	General Support	50 00
Amnesty International USA, Inc 322 Eighth Avenue New York NY 10001	NONE	501 (c) (3)	General Support	50 00
United Way of Greater Rochester Inc One United Way Rochester, NY 14604 1393	NONE	501 (c) (3)	General Support	5,706 68
United Way of Greater Rochester Inc One United Way Rochester, NY 14604 1393	NONE	501 (c) (3)	General Support	1 500 00
Johns Hopkins University 201 N Charles Street, Suite 2500 Baltimore, MD 21201	NONE	501 (c) (3)	General Support	50 00
American Red Cross National Headquarters P O Box 37243 Washington, DC 20013	NONE	501 (c) (3)	General Support	50 00
American Cancer Society 1599 Clifton Road, NE Atlanta, GA 30329-4251	NONE	501 (c) (3)	General Support	50 00
Food & Friends Inc 58 L Street, SE Washington DC 20003	NONE	501 (c) (3)	General Support	150 00
Food & Friends, Inc 58 L Street, SE Washington, DC 20003	NONE	501 (c) (3)	General Support	50 00
Food & Friends, Inc 58 L Street, SE Washington DC 20003	NONE	501 (c) (3)	General Support	50 00
Food & Friends, Inc 58 L Street, SE Washington DC 20003	NONE	501 (c) (3)	General Support	50 00
Food & Friends, Inc 58 L Street, SE Washington, DC 20003	NONE	501 (c) (3)	General Support	50 00

**The Freedom Forum, Inc
Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Food & Friends, Inc 58 L Street, SE Washington, DC 20003	NONE	501 (c) (3)	General Support	50 00
Food & Friends Inc 58 L Street, SE Washington DC 20003	NONE	501 (c) (3)	General Support	50 00
Food & Friends, Inc 58 L Street, SE Washington, DC 20003	NONE	501 (c) (3)	General Support	50 00
Crestwood Children's Foundation 2075 Scottsville Road Rochester, NY 14623	NONE	501 (c) (3)	General Support	100 00
World Vision, Inc P O Box 9716 Federal Way, WA 98063	NONE	501 (c) (3)	General Support	50 00
Congregation Beth El 2301 Vine Street Berkeley CA 94708	NONE	501 (c) (3)	General Support	5,000 00
Chemical Sensitivity Disorders Assoc 5374 Echols Avenue Alexandria, VA 22311	NONE	501 (c) (3)	General Support	50 00
Chemical Sensitivity Disorders Assoc 5374 Echols Avenue Alexandria, VA 22311	NONE	501 (c) (3)	General Support	100 00
Chemical Sensitivity Disorders Assoc 5374 Echols Avenue Alexandria, VA 22311	NONE	501 (c) (3)	General Support	50 00
Montgomery Village Sports Association 1027 Grandlm Ave Rockville, MD 20851	NONE	501 (c) (3)	General Support	250 00
Big Canoe Chapel Inc 5147 Sanderlin Mountain Big Canoe, GA 30143	NONE	501 (c) (3)	General Support	950 00
University of Texas at El Paso El Paso TX 79966	NONE	501 (c) (3)	General Support	75 00
First Presbyterian Church 4815 Franklin Road Nashville, TN 37220	NONE	501 (c) (3)	General Support	2,500 00
First Baptist Church 108 7th Ave South Nashville, TN 37203	NONE	501 (c) (3)	General Support	2,500 00
Howard University C/O Alice Bonner Fund 525 Bryant Street, NW Washington, DC 20059	NONE	501 (c) (3)	General Support	250 00
Howard University C/O Alice Bonner Fund 525 Bryant Street, NW Washington DC 20059	NONE	501 (c) (3)	General Support	250 00
University of South Carolina Columbia, SC 29208	NONE	501 (c) (3)	General Support	5,000 00
Phillips Collection 1600 21st Street, N W Washington, DC 20009	NONE	501 (c) (3)	General Support	140 00
Junior League of Nashville, Inc 2405 Crestmoor Rd. Nashville, TN 37215	NONE	501 (c) (3)	General Support	150 00

**The Freedom Forum, Inc
Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Lupus Foundation of America Nashville Area Chapter 4004 Hillsboro Rd. Suite 223 B Nashville, TN 37215	NONE	501 (c) (3)	General Support	50 00
OUT OF DARKNESS 135 S LaSalle, Dept 7401 Chicago, IL 60674-7401	NONE	501 (c) (3)	General Support	410 00
The Lukemia & Lymphoma Society Fighting Blood-Related Cancers Tennessee Chapter 446 Metroplex Drive, Suite A-200 Nashville, TN 37211-3139	NONE	501 (c) (3)	General Support	250 00
SOME (So Others Might Eat) 71 O Street, NW Washington, DC 20001	NONE	501 (c) (3)	General Support	50 00
Dartmouth College Trustees of Dartmouth College 6066 Development Office Hanover, NH 03755	NONE	501 (c) (3)	General Support	1,500 00
Jewish Federation of Greater East Bay 401 Grand Ave Suite 500 Oakland CA 94610	NONE	501 (c) (3)	General Support	1 750 00
Univ of California Berkeley Foundation 2440 Bancroft Way Berkeley, CA 94720-4200	NONE	501 (c) (3)	General Support	500 00
Yale University P O Box 2038 New Haven, CT 06521-2038	NONE	501 (c) (3)	General Support	500 00
Congregation Beth El 2301 Vine Street Berkeley, CA 94708	NONE	501 (c) (3)	General Support	5,000 00
Congregation Beth El 2301 Vine Street Berkeley CA 94708	NONE	501 (c) (3)	General Support	2,500 00
Metropolitan Opera Association P O Box 231930 Lincoln Center New York, NY 10023	NONE	501 (c) (3)	General Support	250 00
Chemical Sensitivity Disorders Assoc 5374 Echols Avenue Alexandria VA 22311	NONE	501 (c) (3)	General Support	50 00
Big Canoe Chapel Inc 5147 Sanderlin Mountain Big Canoe, GA 30143	NONE	501 (c) (3)	General Support	950 00
The Women s Center 133 Park Street, N E Vienna VA 22180	NONE	501 (c) (3)	General Support	5,000 00
Crazy Horse Memorial Foundation Avenue of the Chiefs Crazy Horse, SD 57730	NONE	501 (c) (3)	General Support	250 00
Foundation to Eradicate Duchenne P O Box 2371 Alexandria, VA 22301	NONE	501 (c) (3)	General Support	250 00
Univ of California Berkeley Foundation 2440 Bancroft Way Berkeley, CA 94720-4200	NONE	501 (c) (3)	General Support	1,000 00
Big Canoe Chapel, Inc 5147 Sanderlin Mountain Big Canoe, GA 30143	NONE	501 (c) (3)	General Support	950 00

The Freedom Forum, Inc.
Grants Paid 2002

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
John Fitzgerald Kennedy Library Foundation Columbia Point Boston, MA 02125	NONE	501 (c) (3)	General Support	1,000 00
Rundel Library Foundation 115 South Avenue Rochester, NY 14604	NONE	501 (c) (3)	General Support	1 000 00
University of Iowa P O Box 4550 Iowa City, IA 52242-4550	NONE	501 (c) (3)	General Support	5,000 00
Al Sigt Center for Rehabilitation Agencies, Inc 1000 Elmwood Avenue Rochester, NY 14620	NONE	501 (c) (3)	General Support	100 00
American Lung Association of Maryland 1840 York Road Timonium, MA 21093	NONE	501 (c) (3)	General Support	100 00
Chemical Sensitivity Disorders Assoc 5374 Echols Avenue Alexandria, VA 22311	NONE	501 (c) (3)	General Support	50 00
Christ House 1717 Columbia Road, NW Washington, DC 20009	NONE	501 (c) (3)	General Support	126 00
College of William and Mary P O Box 1693 Williamsburg VA 23187-9916	NONE	501 (c) (3)	General Support	150 00
Davidson County Cancer Services 503 W Center Street Lexington NC 27292	NONE	501 (c) (3)	General Support	100 00
Fourteenth Avenue Missionary Baptist Church 2501 Buchanan Street Nashville, TN 37208	NONE	501 (c) (3)	General Support	5,000 00
Holy Trinity Parish 515 E Ponce de Leon Avenue Decatur GA 30030	NONE	501 (c) (3)	General Support	50 00
Mary Washington College Box 1908, College Station Fredericksburg, VA 22402	NONE	501 (c) (3)	General Support	160 00
Scrpps Howard Foundation P O Box 5380 Cincinnati, OH 45201	NONE	501 (c) (3)	General Support	500 00
Susan G Komen National Race for the Cure 1911 North Fort Meyer Drive, Suite 112 Arlington VA 22209	NONE	501 (c) (3)	General Support	50 00
The University of Texas at El Paso 1100 N Stanton Suite 201 El Paso TX 79902	NONE	501 (c) (3)	General Support	50 00
University of Tennessee PO Box 8810 Knoxville, TN 37996	NONE	501 (c) (3)	General Support	1,000 00
Washington Performing Arts Society 2000 L Street, NW Suite 510 Washington DC 20036	NONE	501 (c) (3)	General Support	70 00
The University of Texas at El Paso 1100 N Stanton, Suite 201 El Paso, TX 79902	NONE	501 (c) (3)	General Support	350 00

**The Freedom Forum, Inc.
Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
International Women's Media Foundation 1726 M Street, NW Suite 1002 Washington, DC 20036-4527	NONE	501 (c) (3)	General Support	5,000 00
Santa Fe Opera P O Box 2408 Santa Fe, NM 87504	NONE	501 (c) (3)	General Support	60 00
World Press Institute 1576 Summit Avenue St. Paul, MN 55105	NONE	501 (c) (3)	General Support	500 00
Santa Fe Opera P O Box 2408 Santa Fe, NM 87504	NONE	501 (c) (3)	General Support	2,350 00
Down Syndrome Association of Middle Tenn 111 North Wilson Blvd Nashville, TN 37205	NONE	501 (c) (3)	General Support	50 00
University of South Dakota P O Box 5555 Vermillion, SD 57069-5555	NONE	501 (c) (3)	General Support	100 00
First Baptist Church 301 South Center Suite 500 Arlington, TX 76010	NONE	501 (c) (3)	General Support	1,200 00
St. Anne Church 1600 Mt. Hope Avenue Rochester, NY 14624	NONE	501 (c) (3)	General Support	250 00
River of Life Church 3106 Branch Avenue Marlow Heights, MD 20748	NONE	501 (c) (3)	General Support	417 00
Smithsonian Institution 1000 Jefferson Dr SW, 4th fl Washington DC 20560-0035	NONE	501 (c) (3)	General Support	5,000 00
Mongomery Village Sports Assoc 1601 Coral Sea Drive Rockville, MD 20851	NONE	501 (c) (3)	General Support	2 000 00
UCLA Foundation The UCLA Foundation in support of EUAVR 10920 Wilshire Blvd, 9th fl Los Angeles CA 90024	NONE	501 (c) (3)	General Support	150 00
Bethesda Community Baseball Club P O Box 30306 Bethesda, MD 20714	NONE	501 (c) (3)	General Support	250 00
1000 Friends of Maryland, Inc 1209 N Calvert St Baltimore, MD 21202	NONE	501 (c) (3)	General Support	100 00
Manna Food Center 614 Lofstrand Lane Rockville MD 20850	NONE	501 (c) (3)	General Support	50 00
American Copy Editors Society 425 Portland Avenue South Minneapolis, MN 55488	NONE	501 (c) (3)	General Support	250 00
Enterpnse Foundation 10227 Wincopin Circle Suite 500 Columbia, MD 21044	NONE	501 (c) (3)	General Support	500 00
PRS, Inc 500 W Annandale Road Falls Church, VA 22046-4274	NONE	501 (c) (3)	General Support	390 00

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Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
WETA TV26/90 9FM P O Box 96100 Washington DC 20090-6100	NONE	501 (c) (3)	General Support	884 00
AIDS Volunteers of Cincinnati 220 Findlay Street Cincinnati, OH 45202	NONE	501 (c) (3)	General Support	50 00
Reporters Committee 1815 N Fort Myer Drive Suite 900 Arlington, VA 22209	NONE	501 (c) (3)	General Support	50 00
Pen Faulkner Foundation C/O Folger Shakespeare Library 201 East Capital Street, SE Washington DC 20003	NONE	501 (c) (3)	General Support	75 00
Presbyterian Manor 1429 Kasold Drive Lawrence, KS 66049	NONE	501 (c) (3)	General Support	50 00
Avon Breast Cancer 3 Day Wash DC c/o LaSalle Bank 135 S LaSalle Street, Dept 4495 Chicago, IL 60674-4495	NONE	501 (c) (3) Private Foundation	General Support	50 00
Andrew Chapel United Methodist 1301 Trap Road Vienna, VA 22182	NONE	501 (c) (3)	General Support	4,305 00
The Breast Cancer Research Foundation 654 Madison Avenue, Suite 1209 New York, NY 10022	NONE	501 (c) (3)	General Support	75 00
Father Ryan High School 770 Norwood Drive Nashville, TN 37204	NONE	501 (c) (3)	General Support	500 00
Bethany Community Church 15720 Riding Stable Road Laurel, MD 20707	NONE	501 (c) (3)	General Support	4,496 00
Bethany Community Church 15720 Riding Stable Road Laurel MD 20707	NONE	501 (c) (3)	General Support	500 00
Juvenile Diabetes Foundation -- Nashville 2200 Hillsboro Road Suite 410 Nashville, TN 37212	NONE	501 (c) (3)	General Support	150 00
St. Anthony's School 1776 Manson Avenue Bronx, NY 10460	NONE	501 (c) (3)	General Support	2,500 00
City Mission of Los Vegas P O Box 360 Las Vegas, NV 89125	NONE	501 (c) (3)	General Support	50 00
Special Olympics Nevada P O Box 97478 Las Vegas, NV 89193-7478	NONE	501 (c) (3)	General Support	100 00
Miami Art Museum 101 West Flagler Street Miami, FL 33130	NONE	501 (c) (3)	General Support	5,000 00
Princeton University 330 Alexander Street, 2nd Floor P O Box 5357 Princeton NJ 08543-5357	NONE	501 (c) (3)	General Support	100 00
Boy Scouts of America 474 East Ave , Rochester, NY 14625	NONE	501 (c) (3)	General Support	100 00

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Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Montgomery County Historical Society 111 W Montgomery Ave. Rockville, MD 20850	NONE	501 (c) (3)	General Support	100 00
Novaks Gymnastics Center Booster Club 17535 Old Stage Coach Road Dumfries, VA 22026	NONE	501 (c) (3)	General Support	150 00
National Audubon Society 700 Broadway New York, NY 10003	NONE	501 (c) (3)	General Support	250 00
Mount Holyoke College Development Office Mary Wooley Hall South Hadley MA 01075	NONE	501 (c) (3)	General Support	100 00
Chesapeake Bay Foundation 6 Herndon Avenue Annapolis MD 21403	NONE	501 (c) (3)	General Support	75 00
Nashville Public Television Council 161 Rains Avenue Nashville, TN 37203	NONE	501 (c) (3)	General Support	500 00
Alexandria Country Day School 2400 Russell Road Alexandria, VA 22301	NONE	501 (c) (3)	General Support	1,000 00
Bethany Community Church 15720 Riding Stable Road Laurel, MD 20707	NONE	501 (c) (3)	General Support	4 00
River of Life Church 3106 Branch Avenue Marlow Heights, MD 20748	NONE	501 (c) (3)	General Support	634 00
McLean High School Band Parents 1633 Davidson Road McLean, VA 22101	NONE	501 (c) (3)	General Support	600 00
Our Lady of Peace Mission, Inc 19859 Superior Street Chastisworth, CA 91311	NONE	501 (c) (3)	General Support	100 00
The Atlanta Lawyers Orchestra Inc P O Box 250292 Atlanta, GA 30325	NONE	501 (c) (3)	General Support	50 00
Shrners Hospitals for Children 2001 S Lindbergh Blvd St. Louis, MO 63131	NONE	501 (c) (3)	General Support	100 00
West Virginia University P O Box 1650 Morgantown WV 26507	NONE	501 (c) (3)	General Support	250 00
The Potomac School PO Box 430 McLean, VA 22101	NONE	501 (c) (3)	General Support	5,000 00
Fidelity Investment Charitable Gift Fund 82 Devonshire Street F35A Boston, MA 02109	NONE	501 (c) (3)	General Support	4,000 00
Corcoran Gallery of Art, Trustees of 500 17th Street, N W Washington DC 20006	NONE	501 (c) (3)	General Support	115 00
Robert C Maynard Inst for Journalism Ed 409 Thirteenth St., 9th fl Oakland, CA 94612	NONE	501 (c) (3)	General Support	5 000 00

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Grants Paid 2002**

<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support</u>	<u>Amount</u>
Missionary Bible Baptist Church 920 Beck Mill Road Hanover, PA 17331	NONE	501 (c) (3)	General Support	500 00
Salvation Army 2626 Pennsylvania Ave, NW Washington DC 20037	NONE	501 (c) (3)	General Support	50 00
Fidelity Investment Charitable Gift Fund 82 Devonshire Street - F35A Boston MA 02109	NONE	501 (c) (3)	General Support	4,900 00
University of Maryland College College of Journalism 2309 Baltimore Avenue, Suite 217 College Park, MD 20740	NONE	501 (c) (3)	General Support	250 00
Thomas Jefferson Foundation P O Box 316 Monticello, VA 22902	NONE	501 (c) (3)	General Support	5,000 00
Lend-A-Hand D&C/T-U 55 Exchange Boulevard Rochester, NY 14614-2001	NONE	501 (c) (3)	General Support	50 00
Medical Scholarship Fund of the Monroe County 1441 East Avenue Rochester, NY 14610	NONE	501 (c) (3)	General Support	50 00
St. Louis Church 64 S Main Street Pittsford, NY 14534	NONE	501 (c) (3)	General Support	3,000 00
Theatre for a New Audience, Inc 154 Christopher Street Suite 3D New York, NY 10014 2839	NONE	501 (c) (3)	General Support	2,000 00
Washington and Lee University Lexington, VA 24450	NONE	501 (c) (3)	General Support	1 000 00
Southern Ohio Museum P O Box 990 Portsmouth, OH 45662	NONE	501 (c) (3)	General Support	500 00
Davidson County Cancer Services 503 W Center Street Lexington NC 27292	NONE	501 (c) (3)	General Support	100 00
McLean High School Band Parents 1633 Davidson Road McLean, VA 22101	NONE	501 (c) (3)	General Support	300 00
Empty Stocking Fund P O Box 908 Lexington, NC 27293	NONE	501 (c) (3) Private Foundation	General Support	100 00
University of South Dakota Vermillion, SD 57069-2390	NONE	501 (c) (3)	Construction of the Al Newharth Media Center	60 000 00
University of Mississippi Foundation University, MS 38677	NONE	501 (c) (3)	Construction of a Center that will bring together various aspects of the University's journalism law and Center for the Study of Southern Culture programs	1 000 000 00
Vanderbilt University Nashville, TN 37240	NONE	501 (c) (3)	To create a scholarship program for students of color	400,000 00
				\$ 2 960 457 53

The Freedom Forum, Inc
Trustee Initiatives / Grants Payable / Matching Gifts PAYABLE

2002 Grants Payable

<u>Account Type</u>	<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support / Purpose</u>	<u>Amount</u>
Matching Gifts Payable					
Matching Gift	Alexandria Country Day School 2400 Russell Road Alexandria VA 22301	NONE	501 (c) (3)	General Support	500
Matching Gift	American Museum of Natural History Central Park West at 79th Street New York, NY 10024	NONE	501 (c) (3)	General Support	1 500
Matching Gift	American Society of Newspaper Editors Foundation 11690B Sunrise Valley Drive Reston, VA 22091	NONE	501 (c) (3)	General Support	50
Matching Gift	Andrew Chapel United Methodist Church 1301 Trap Road Vienna, VA 22182	NONE	501 (c) (3)	General Support	259
Matching Gift	Arc of Williamson County 129 W Fowlkes Suite 151 Franklin, TN 37064	NONE	501 (c) (3)	General Support	500
Matching Gift	The Avilon Theatre Project Inc 5612 Connecticut Avenue N W Washington, DC 20015 2604	NONE	501 (c) (3)	General Support	175
Matching Gift	Blue Hill Public Library, Inc P O Box 824 Blue Hill ME 04614-0824	NONE	501 (c) (3)	General Support	100
Matching Gift	The Breast Cancer Research 654 Madison Avenue Suite 1209 New York, NY 10022	NONE	501 (c) (3)	General Support	100
Matching Gift	Catholic Diocese of Arlington 200 North Glebe Road, #914 Arlington VA 22203	NONE	501 (c) (3)	General Support	500
Matching Gift	Character Education Partnership 1600 K Street, NW Washington, DC 20006	NONE	501 (c) (3)	General Support	500
Matching Gift	Dana College 2848 College Drive Blair NE 68008	NONE	501 (c) (3)	General Support	1 000
Matching Gift	Educational Broadcasting Corp 450 W 33rd St New York NY 10001	NONE	501 (c) (3)	General Support	1,000
Matching Gift	Emory University 809 Gatewood Road Atlanta, GA 30322 1710	NONE	501 (c) (3)	General Support	200
Matching Gift	First United Methodist Church 214 West Main Carbondale, IL 62901	NONE	501 (c) (3)	General Support	1 000
Matching Gift	Interages, Inc The Montgomery County Intergenerational Resource Center Holiday Park Senior Center 3950 Ferrara Drive Wheaton MD 20906	NONE	501 (c) (3)	General Support	50
Matching Gift	Interfaith Housing Coaliton Inc 7611 Clarendon Road Bethesda MD 20814	NONE	501 (c) (3)	General Support	100
Matching Gift	Japan Society, Inc 333 East 47th Street, New York, NY 10017	NONE	501 (c) (3)	General Support	1 000

The Freedom Forum, Inc.
Trustee Initiatives / Grants Payable / Matching Gifts PAYABLE

2002 Grants Payable

<u>Account Type</u>	<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support / Purpose</u>	<u>Amount</u>
Matching Gift	Middleburg Community Center 300 W Washington Street P O Box 265 Middleburg VA 22117	NONE	501 (c) (3)	General Support	250
Matching Gift	Nashville's Table 1416 Lebanon Road Nashville, TN 37210	NONE	501 (c) (3)	General Support	1 000
Matching Gift	National Press Foundation 1211 Connecticut Ave NW Suite 310 Washington DC 20036	NONE	501 (c) (3)	General Support	750
Matching Gift	Our Savior Lutheran Church 700 S University Carbondale IL 62901	NONE	501 (c) (3)	General Support	1,000
Matching Gift	Philharmonic Center for the Arts 5833 Pelican Bay Blvd Naples FL 33963	NONE	501 (c) (3)	General Support	500
Matching Gift	Prince Georges County Tennis & Educ Foundation 727 Haack Place Upper Marlboro MD 20774	NONE	501 (c) (3)	General Support	300
Matching Gift	River of Life Church 3106 Branch Avenue Marlow Heights, MD 20748	NONE	501 (c) (3)	General Support	174
Matching Gift	Shamrocks, Inc 44351 Old Town Pl Ashburn, VA 20147	NONE	501 (c) (3)	General Support	625
Matching Gift	Shepherd's Table Inc. 8210A Colonial Lane Silver Spring, MD 20910	NONE	501 (c) (3)	General Support	50
Matching Gift	Interfaith Housing Coalition Inc 7611 Clarendon Road Bethesda MD 20814	NONE	501 (c) (3)	General Support	3 000
Matching Gift	Spelman College 350 Spelman Lane S W Atlanta, GA 30314 - 4399	NONE	501 (c) (3)	General Support	150
Matching Gift	St Francis by the Sea Episcopal Church P O Box 76 Blue Hill ME 04614	NONE	501 (c) (3)	General Support	100
Matching Gift	St Isidore Church 440 LaGonda Way Danville CA 94526	NONE	501 (c) (3)	General Support	125
Matching Gift	St James Catholic Church 905 Park Avenue Falls Church VA 22046	NONE	501 (c) (3)	General Support	695
Matching Gift	Symphony Space, Inc 2537 Broadway New York, NY 10025-6974	NONE	501 (c) (3)	General Support	500
Matching Gift	United Jewish Appeal-Federation 130 East 59th Street New York, NY 10022	NONE	501 (c) (3)	General Support	885
Matching Gift	United Way or Greater Rochester One United Way Rochester NY 14604 1393	NONE	501 (c) (3)	General Support	2 000
Matching Gift	Unity School of Christianity 901 Northwest Blue Parkway Unity Village, MO 64065	NONE	501 (c) (3)	General Support	50

The Freedom Forum, Inc
Trustee Initiatives / Grants Payable / Matching Gifts PAYABLE

2002 Grants Payable

<u>Account Type</u>	<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support / Purpose</u>	<u>Amount</u>
Matching Gift	University of Nebraska Lincoln Lincoln, NE 68588-0650	NONE	501 (c) (3)	General Support	5 000
Matching Gift	Wayne State University 3475 Woodward Ave Detroit, MI 48202 9895	NONE	501 (c) (3)	General Support	176
Matching Gift	Boys Republic & Girls Republic 3493 Grand Avenue Chico Hills, CA 91709	NONE	501 (c) (3)	General Support	250
Matching Gift	Southern Poverty Law Center 400 Washington Avenue PO Box 548 Montgomery, AL 36101-0548	NONE	501 (c) (3)	General Support	50
Matching Gift	Women's Center 133 Park Street, N.E. Vienna, VA 22180	NONE	501 (c) (3)	General Support	1 000
Matching Gift	Piedmont Environmental Council 45 Horner Street Warrenton VA 20186	NONE	501 (c) (3)	General Support	50
Matching Gift	Missionary Bible Baptist Church 920 Beck Mill Road Hanover, PA 17331	NONE	501 (c) (3)	General Support	2,500
Matching Gift	Wunthrop University Foundation 124 Tillman Hall, Rock Hill, SC 29733	NONE	501 (c) (3)	General Support	50
Matching Gift	Blue Hill Heritage Trust Inc PO Box 222 Blue Hill, ME 22043	NONE	501 (c) (3)	General Support	100
Matching Gift	Advocacy Institute 1629 K Street, Suite 200 Washington DC 20006	NONE	501 (c) (3)	General Support	50
Matching Gift	River of Life Church 3106 Branch Avenue Marlow Heights MD 20748	NONE	501 (c) (3)	General Support	167
Matching Gift	Sisters of the Blessed Sacrament 1663 Bristol Pike Bensalem, PA 19020	NONE	501 (c) (3)	General Support	2,000
Matching Gift	Hopkins House 1244 Princess Street Alexandria VA 22314	NONE	501 (c) (3)	General Support	1 250
Matching Gift	Coalition for the Capital Crescent Trail PO Box 30703 Bethesda MD 20824	NONE	501 (c) (3)	General Support	50
Matching Gift	American Brain Tumor Association 2720 River Road Des Plaines, IL 60018	NONE	501 (c) (3)	General Support	100
Matching Gift	Fidelity Investment Charitable Gift Fund 82 Devonshire Street F35A Boston MA 02109	NONE	501 (c) (3)	General Support	5 000
Matching Gift	Nashville Public Radio 630 Mainstream Drive, Nashville TN 37228-1204	NONE	501 (c) (3)	General Support	60
Matching Gift	Martin Methodist College 433 W Madison Street Pulaski, TN 38478	NONE	501 (c) (3)	General Support	500
Matching Gift	Nashville Opera Association 3721 C -- West End Nashville TN 37205	NONE	501 (c) (3)	General Support	200

The Freedom Forum, Inc
Trustee Initiatives / Grants Payable / Matching Gifts PAYABLE

2002 Grants Payable

<u>Account Type</u>	<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support / Purpose</u>	<u>Amount</u>
Matching Gift	Freedom House, Inc. 1319 18th Street, NW 2nd Floor Washington, DC 20036-1802	NONE	501 (c) (3)	General Support	5,000
Matching Gift	United Way of Greater Rochester One United Way Rochester NY 14604-1393	NONE	501 (c) (3)	General Support	4,368
Matching Gift	Rochester Museum & Science Center 657 East Avenue Rochester NY 14603	NONE	501 (c) (3)	General Support	1,000
Matching Gift	Central Park Conservancy 14 East 60th Street New York, NY 10022	NONE	501 (c) (3)	General Support	500
Matching Gift	Columbia University 2960 Broadway Mail Code 7724 New York, NY 10027	NONE	501 (c) (3)	General Support	750
Matching Gift	Boys Republic & Girls Republic 3493 Grand Avenue Chino Hills CA 91709	NONE	501 (c) (3)	General Support	250
Matching Gift	International Women's Media Foundation 1726 M Street, NW Suite 1002 Washington DC 20036-4527	NONE	501 (c) (3)	General Support	1,000
Matching Gift	St Mary's Catholic Church P O Box 475 437 Carolina Back Road Carolina, RI 02812	NONE	501 (c) (3)	General Support	5 000
Matching Gift	Radio Television News Directors Foundation 1600 K Street, NW Washington, DC 20006	NONE	501 (c) (3)	General Support	1 500
Matching Gift	Montgomery County Community Foundation 8720 Georgia Avenue Suite 302 Silver Spring MD 20910	NONE	501 (c) (3)	General Support	250
Matching Gift	Impact Silver Spring P O Box 8446 Silver Spring MD 20907	NONE	501 (c) (3)	General Support	50
Matching Gift	Fairview Elementary School 1937 West Whitmore Avenue Modesto CA 95358	NONE	501 (c) (3)	General Support	75
Matching Gift	Children's Hospital Foundation 111 Michigan Avenue, NW Washington, DC 20010	NONE	501 (c) (3)	General Support	50
Matching Gift	Montgomery County SPCA P O Box 637 Washington Grove, MD 20880	NONE	501 (c) (3)	General Support	75
Matching Gift	Columbia University 2960 Broadway Mail Code 7724 New York, NY 10027	NONE	501 (c) (3)	General Support	900
Matching Gift	St Lambert Church 1000 S Bahnson Ave , Sioux Falls SD 57103	NONE	501 (c) (3)	General Support	385
Matching Gift	SOME 71 O Street, NW Washington, DC 20001	NONE	501 (c) (3)	General Support	200

The Freedom Forum, Inc
Trustee Initiatives / Grants Payable / Matching Gifts PAYABLE

2002 Grants Payable

<u>Account Type</u>	<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support / Purpose</u>	<u>Amount</u>	
Matching Gift	The Glaucoma Foundation 116 John Street Suite 1605 New York, NY 10038	NONE	501 (c) (3)	General Support	100	
Matching Gift	American Institute for Cancer Research 1759 R Street N W Washington, DC 20009	NONE	501 (c) (3)	General Support	50	
Matching Gift	Aquinas School 13750 Mary's Way Woodbridge VA 22191	NONE	501 (c) (3)	General Support	50	
Matching Gift	Montgomery College Foundation Inc 900 Hungerford Drive, Suite 340, Rockville, MD 20850	NONE	501 (c) (3)	General Support	250	
Matching Gift	Staunton-Augusta Rescue Squad 1601 N Colter Street Staunton, VA 24401	NONE	501 (c) (3)	General Support	250	
Matching Gift	Fifteenth Avenue Baptist Church 1215 9th Avenue N Nashville, TN 37208	NONE	501 (c) (3)	General Support	1 236	
Matching Gift	St Luke Lutheran Church 9100 Colesville Road Silver Spring, MD 20910-1694	NONE	501 (c) (3)	General Support	50	
Matching Gift	Habitat for Humanity International, Inc 121 Habitat Street Americus GA 31709 3498	NONE	501 (c) (3)	General Support	100	
Matching Gift	Episcopal Church of the Good Shepherd P O Box 1867 Brentwood, TN 37024	NONE	501 (c) (3)	General Support	3,500	
Matching Gift	Christian Foundation for Children & Aging One Elmwood Ave , P O Box 3910 Kansas City, KS 66103-0910	NONE	501 (c) (3)	General Support	150	
Matching Gift	Washington Animal Rescue League 71 Oglethorpe Street NW Washington DC 20011	NONE	501 (c) (3)	General Support	50	
Matching Gift	University of Michigan 3003 South State Street, Suite 8000 Ann Arbor MI 48109 1288	NONE	501 (c) (3)	General Support	1 000	
Matching Gift	Nature Conservancy 4245 N Fairfax Drive Suite 100 Arlington, VA 22203 USA	NONE	501 (c) (3)	General Support	350	
Matching Gift	Swarthmore College 500 College Avenue Swarthmore PA 19081	NONE	501 (c) (3)	General Support	750	
Total Matching Gifts Payable					5	68 480

The Freedom Forum, Inc
Trustee Initiatives / Grants Payable / Matching Gifts PAYABLE

2002 Grants Payable

<u>Account Type</u>	<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support / Purpose</u>	<u>Amount</u>
Trustee Initiatives Payable					
Trustee Initiative	National Press Foundation 1211 Connecticut Ave , N W Suite 310 Washington, DC 20036	NONE	501 (c) (3)	General Support	17 000 00
Trustee Initiative	Montessori Parent Organization 1230 Banana River Drive Indian Harbour Beach FL 32937	NONE	501 (c) (3)	General Support	2 500 00
Trustee Initiative	National Press Foundation 1211 Connecticut Ave N W Suite 310 Washington, DC 20036	NONE	501 (c) (3)	General Support	2,500 00
Trustee Initiative	Artillery Mens Association Association of 553rd and the 3rd of the 18th Artillery 15610 Lake Terrace Drive Lake Elsmore CA 92530	NONE	501 (c) (3)	General Support	1 000 00
Trustee Initiative	Buffalo Soldier National Museum Y P E , LLC 12200 Overbrook, Suite 31D Houston TX 79077	NONE	501 (c) (3)	General Support	1,000 00
Trustee Initiative	Circle of Friends for American Veterans 210 East Broad Street Suite 202 Falls Church, VA 22046	NONE	501 (c) (3)	General Support	1,000 00
Trustee Initiative	The Links Incorporated 1169 Forum Vennito Drive Henderson, NV 89052	NONE	501 (c) (3)	General Support	1,000 00
Trustee Initiative	Archie Bray Foundation 2915 Country Club Avenue Helena, MT 59601	NONE	501 (c) (3)	General Support	1 000 00
Trustee Initiative	Columbia Lighthouse for the Blind 1120 20th Street, N W , Suite 750S Washington DC 20036	NONE	501 (c) (3)	General Support	5,000 00
Trustee Initiative	Corporation of Yaddo P O Box 395 Union Avenue Saratoga Spring NY 12866	NONE	501 (c) (3)	General Support	5 000 00
Trustee Initiative	George Washington University 710 21st Street, NW Washington, DC 20052	NONE	501 (c) (3)	General Support	5 000 00
Trustee Initiative	Monterey Institute of International Studies 425 Van Buren Street Monterey CA 93940	NONE	501 (c) (3)	General Support	2 000 00
Trustee Initiative	National Academy of Human Resources Foundation 128 Grant Avenue Suite 218 Santa Fe NM 87502-4577	NONE	501 (c) (3)	General Support	1 000 00
Trustee Initiative	National Council for Adoption 1913 17th Street, NW Washington DC 20009	NONE	501 (c) (3)	General Support	1,000 00

The Freedom Forum, Inc
Trustee Initiatives / Grants Payable / Matching Gifts PAYABLE

2002 Grants Payable

<u>Account Type</u>	<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support / Purpose</u>	<u>Amount</u>
Trustee Initiative	Sage Colleges 92 First Street Troy NY 12180	NONE	501 (c) (3)	General Support	5,000 00
Trustee Initiative	First Baptist Church of Cocoa Beach 830 S Atlantic Avenue Cocoa Beach, FL 32931	NONE	501 (c) (3)	General Support	1,000 00
Trustee Initiative	Hope for the City (Florida) Inc 201 E Pine Street Suite 1220 Orlando FL 32801	NONE	501 (c) (3)	General Support	1 000 00
Trustee Initiative	Interfaith Housing Coalition Inc 7611 Clarendon Road Bethesda, MD 20814	NONE	501 (c) (3)	General Support	3 000 00
Trustee Initiative	Southern Illinois University Foundation College of Liberal Arts Mail Code 4522 Carbondale IL 62901-4522	NONE	501 (c) (3)	General Support	1 000 00
Trustee Initiative	Going the Distance for MS Research Inc PO Box 2087 Rockville, MD 20847	NONE	501 (c) (3)	General Support	2 000 00
Trustee Initiative	Remnant Trust 100 N Woodpecker Road Hagerstown IN 47346	NONE	501 (c) (3)	General Support	10 000 00
Trustee Initiative	Edward Waters College 1658 Kings Road Jacksonville, FL 32202	NONE	501 (c) (3)	General Support	1,500 00
Trustee Initiative	I M Sulzbacher Center for the Homeless Inc 611 East Adams Street Jacksonville FL 32202	NONE	501 (c) (3)	General Support	1 000 00
Trustee Initiative	Jacksonville Symphony Association 300 W Water Street, Suite 200 Jacksonville, FL 32202	NONE	501 (c) (3)	General Support	2 500 00
Trustee Initiative	Jacksonville University 2800 University Blvd North Jacksonville, FL 32211	NONE	501 (c) (3)	General Support	1,500 00
Trustee Initiative	Jacksonville Zoological Society 8605 Zoo Road Jacksonville FL 32218	NONE	501 (c) (3)	General Support	1,000 00
Trustee Initiative	University of North Florida 4567 St Johns Bluff Road S Jacksonville FL 32224	NONE	501 (c) (3)	General Support	2,500 00
Total Trustee Initiatives Payable					\$ 79 000 00

The Freedom Forum, Inc
Trustee Initiatives / Grants Payable / Matching Gifts PAYABLE

2002 Grants Payable

<u>Account Type</u>	<u>Organization Name and Address</u>	<u>Relationship</u>	<u>Type of Organization</u>	<u>Type of Support / Purpose</u>	<u>Amount</u>
Grant	University of South Dakota Vermillion SD 57069	NONE	501 (c) (3)	Construction of the Al Newtharh Media Center	\$ 1,940,000
Grant	University of Mississippi University MS 38677	NONE	501 (c) (3)	Construction of a Center that will bring together various aspects of the University's journalism, law and Center for the Study of Southern Culture programs	3,750,000
Grant	Vanderbilt University Nashville, TN 37240	NONE	501 (c) (3)	To create a scholarship program for students of color	1,200,000
Grant	Association of Newspaper Editors / Associated Press Managing Editors Reston VA 20191	NONE	501 (c) (3)	To Further the education of minority journalists	70,000
Grant	Freedom Forum Fellows	NONE	Individuals	Stipends	302,000
Grant	National Press Foundation 1211 Connecticut Ave N W Suite 310 Washington, DC 20036	NONE	501 (c) (3)	General Support	2,150
Grant	Horatio Alger 99 Canal Center Plaza Alexandria VA 22314	NONE	501 (c) (3)	General Support	25,000
Grant	Supreme Court Historical Society 111 Second Street NE Washington DC 20002	NONE	501 (c) (3)	General Support	102,000
Grant	University of South Dakota Vermillion SD 57069	NONE	501 (c) (3)	General Support	185,000
Grant	Belmont University 1900 Belmont Boulevard Nashville TN 37212 3757	NONE	501 (c) (3)	General Support	7,900
Grant	Christain s Women s Job Corps PO Box 60146 Nashville, TN 37206	NONE	501 (c) (3)	General Support	20,000
Grant	Rolling Hills Community Church PO Box 159345 Nashville, TN 37215 9345	NONE	501 (c) (3)	General Support	<u>10,000</u>
Total Grants Payable					\$ 7,614,050

Grants paid w/expenditure responsibility for 2002

<u>Payee Organization</u>	<u>Amount</u>	<u>Grantee Tax Statuses and Dates</u>
Frederick Douglas Educational Fund 716 South Sixth Street Las Vegas, NV 89101	\$1,000 00	Expenditure Responsibility
Fondation du Pret d'honneur Maison Ludger - Duvernay 82, Shorbrooke Street West Montreal, Quebec H2X 929 Canada	\$2,000 00	Non U S Charity-Req Exp Resp
Fondation Jean Lapointe, Inc 114, rue St Pierre Street Montreal, QU H2Y 2L7	\$6,500 00	Non U S Charity-Req Exp Resp
Empty Stocking Fund P O Box 908 Lexington, NC 27293	\$100 00	501(c)3 Priv Fndtm-Req Exp Resp 3/11/1982
Avon Breast Cancer 3-Day wash DC c/o LaSalle Bank 135 S Lasalle Street, Dept 4495 Chicago, IL 60674-4495	\$250 00	501(c)3 Priv Fndtm-Req Exp Resp

Grants paid w/expenditure responsibility for 2002

555 Parachute Infantry Association Inc P O Box 263127 Tampa, FL 33685-3127	\$1,000 00	Expenditure Responsibility
Okigbo-Okpara Trust Fund 3650 West 95th Street Evergreen Park, IL 60805	\$1,000 00	Expenditure Responsibility
Governors of the St Francis Xavier University P O Box 5000 Antigonish, Nova Scotia B2G2W5 Canada	\$5,000 00	Non U S Charity-Req Exp Resp
Fulford Residence 1221 Guy Street Montreal, Quebec H3H 2KB	\$5,000 00	Expenditure Responsibility
Nebraska Leadership Foundation P O Box 977 525 Norfolk Avenue Norfolk, NE 68702	\$1,500 00	501(c)3 Priv Fndtm-Req Exp Resp
World Association of Newspapers 25, rue d'Astorg Paris 75008 France	\$10,000 00	Expenditure Responsibility

Grants paid w/expenditure responsibility for 2002

Avon Breast Cancer 3-Day wash DC c/o LaSalle Bank 135 S Lasalle Street, Dept 4495 Chicago, IL 60674-4495	\$50 00	501(c)3 Priv Fndtn-Req Exp Resp
Urban Chamber of Commerce 1048 West Owens Ave Las Vegas, NV 89106	\$2,000 00	Expenditure Responsibility
555th Parachute Infantry Association, Inc P O Box 263127 Tampa, FL 33685-3127	\$1,000 00	Expenditure Responsibility
Pennsylvania Quarter Neighborhood Association Market Squire North Suite 500 401 Ninth Street, N W Washington, DC 20004-2130	\$1,500 00	Expenditure Responsibility
Westmoreland Davis Memorial Foundation P O Box 6228 Leesburg, MD 20178	\$1,000 00	501(c)3 Priv Fndtn-Req Exp Resp
Urban Chamber of Commerce 1048 West Owens Ave Las Vegas, NV 89106	<u>\$2,000 00</u> \$40,900.00	Expenditure Responsibility

Portfolio Statements

1 JAN 02 - 31 DEC 02

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AUDITED

Account Name
FREEDOM FORUM, INC - MEDIA FUND INTERNALLY MANAGED

Account Number
2602466

Questions?
If you have any questions about this report, call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager

JAMES R SCHILLER
CB3S

*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602466
Account Name FREEDOM FORUM, INC MEDIA FD

Page 1 of 27

◆ Change in Book and Market Value

	Cost	Market value	For more information
Opening balance	1,825,384.19	5,751,727.17	
Security receipts	0.00	1.00	See funding & disbursement summary
Total receipts	0.00	1.00	See funding & disbursement summary
Interportfolio transfers out	-75,892.84	-75,892.84	See funding & disbursement summary
Security deliveries	-3,949.53	3,949.53	See funding & disbursement summary
Total disbursements	-79,842.37	79,842.37	See funding & disbursement summary
Income received	72,833.84	72,833.84	See income & expense summary
Unrealized gain/loss change	0.00	-463,366.67	See asset summary
Unrealized gain/loss on security movements	0.00	1.00	See funding & disbursement summary
Realized gain/loss	720.28	720.28	See realized gain/loss summary
Accrued income change	3,677.12	3,677.12	See income & expense summary
Closing balance	1,822,773.04	5,285,749.35	

Portfolio Statement

1 JAN.02 - 31 DEC 02

Account number 2602466
Account Name FREEDOM FORUM, INC - MEDIA FD

◆ Change in Cash Value

	Market value	Cost	For more information
Opening balance	6 033 50	6 033 50	
Portfolio transfers out	75 892 84	- 75,892 84	See funding & disbursement summary
Total disbursements	- 75,892 84	- 75 892 84	See funding & disbursement summary
Income received	72 833 84	72 833 84	See income & expense summary
Capital changes	720 26	720 26	See capital change detail
Closing balance	3,694 76	3 694 76	

Portfolio Statement

31 DEC 2002

Account number 2602466
Account Name FREEDOM FORUM, INC - MEDIA FD

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◆ Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
Equities								
Common stock								
Australia - USD	0 00	52 500 00	14 757 47	37,742 53	0 00	37 742 53	52 500 00	0 993%
United Kingdom - USD	315 50	45 300 00	16 648 94	28 651 06	0 00	28,651 06	45 615 50	0 863%
United States - USD	10 849 98	5 150 438 38	1 770 086 11	3 380 350 25	0 00	3 380 350 25	5 161,286 34	97 845%
Total common stock	11,165 48	5,248,238 38	1,801,492.52	3,448,743 84	0 00	3,448,743 84	5,259,401 84	99 502%
Preferred stock								
Australia USD	0 00	22 850 00	6 417 53	16 232 47	0 00	16 232 47	22 650 00	0 429%
Total preferred stock	0 00	22,850 00	6,417 53	16,232 47	0 00	16,232 47	22,650 00	0 429%
Total equities	11,165 48	5,270,888 38 /	1,807,910 05 /	3,462,976 31 /	0 00	3,462,976 31	5,282,051 84	99 930%
Cash and Cash Equivalents								
Short term investment funds								
Short Term Investment Funds	2 75	3 694 78	3 694 78	0 00	0 00	0 00	3 697 51	0 070%
Total short term investment funds	2 75	3,694 78	3,694 78	0 00	0 00	0 00	3,697 51	0 070%
Total cash and cash equivalents	2 75	3,694 78 /	3,694 78	0 00	0 00	0 00	3,697 51	0 070%
Total Unrealized Gains						3,509,667 79		
Total Unrealized Losses						46,691 48		
Total	11,168 23	5,274,581 12	1,811,604 81	3,462,976 31	0 00	3,462,976 31	5,285,749 35	100 000%

Total Cost Incl Accruals

1,822,773 04

Portfolio Statement

31 DEC 2002

Account number 2602466
Account Name FREEDOM FORUM, INC - MEDIA FD

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
Australia - USD							
ADR NEWS CORP LTD ADR NEW 2 000 00	CUSIP 652487703 28 2500000	0 00	52 500 00	14 757 47	37 742 53	0 00	37 742 53
Total USD		0 00	52,500 00	14,757 47	37,742 53	0 00	37 742 53
Total Australia		0 00	52,500 00	14,757 47	37,742 53	0 00	37,742 53
United Kingdom - USD							
ADR VODAFONE GROUP PLC NEW SPONSORED ADR 2,500 00	CUSIP 92857W100 18 1200000	315 50	45 300 00	16 648 94	28 651 06	0 00	28 651 06
Total USD		315 50	45,300 00	16,648 94	28,651 06	0 00	28,651 06
Total United Kingdom		315 50	45,300 00	16,648 94	28,651 06	0 00	28,651 06
United States - USD							
AOL TIME WARNER INC COM 12 000 00	CUSIP 00184A105 13 1000000	0 00	157 200 00	89 875 00	67 525 00	0 00	67 525 00
AT&T WIRELESS SVCS INC COM 1 052 00	CUSIP 00209A108 5 8500000	0 00	5 943 80	13 542 88	- 7 599 08	0 00	- 7 599 08
BELLSOUTH CORP COM STK 4 000 00	CUSIP 079860102 25 8700000	0 00	103 480 00	48 550 00	54 930 00	0 00	54 930 00
BELO CORP 4 000 00	CUSIP 080555105 21 3200000	0 00	85 280 00	26 550 00	58 730 00	0 00	58 730 00
COMCAST CORP NEW CL A SPL 2 316 00	CUSIP 20030N200 22 5900000	0 00	52 318 44	7 649 95	44 668 49	0 00	44 668 49
COX COMMUNICATIONS INC NEW CL A 615 00	CUSIP 224044107 28 4000000	0 00	17 466 00	5 092 15	12 373 85	0 00	12 373 85
DISNEY WALT CO DISNEY COM COM 15 738 00	CUSIP 254687108 18 3100000	3,304 98	258 686 78	202 937 50	53 749 28	0 00	53 749 28
DOW JONES & CO INC COM 1 000 00	CUSIP 260561105 43 2300000	0 00	43 230 00	24 050 00	19 180 00	0 00	19 180 00
DUN & BRADSTREET CORP DEL NEW COM 500 00	CUSIP 26483E100 34 4900000	0 00	17 245 00	3 989 24	13 255 76	0 00	13,255 76

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
GANNETT INC COM CUSIP 384730101 20 000 00 71 8000000		4 800 00	1 438,000 00	392 380 00	1 043,620 00	0 00	1,043,620 00
GARTNER INC CLASS B COM CUSIP 368851208 280 00 9 4500000		0 00	2 457 00	2 467 05	- 10 05	0 00	- 10 05
GEN ELEC CO COM CUSIP 389604103 12,000 00 24 3500000		2,280 00	282 200 00	70,800 00	221,400 00	0 00	221 400 00
HEARST-ARGYLE T V INC COM CUSIP 422317107 3,004 00 24 1100000		0 00	72 426 44	11,773 55	60,652 89	0 00	60 652 89
IMS HLTH INC COM STK CUSIP 449934108 2,000 00 18 0000000		0 00	32,000 00	21,689 13	10 310 87	0 00	10 310 87
KNIGHT-RIDDER INC COM STK CUSIP 499040103 2,000 00 83 2500000		0 00	128,500 00	49,050 00	77 450 00	0 00	77,450 00
LEE ENTERPRISES INC COM CUSIP 523768109 2 000 00 33 5200000		340 00	67,040 00	22,875 00	44 365 00	0 00	44,365 00
MCCLATCHY CO CL A CUSIP 579489105 1,250 00 58 7300000		125 00	70 912 50	18 550 00	52 362 50	0 00	52 362 50
MCGRAW HILL COMPANIES INC COM CUSIP 580645109 4,000 00 60 4400000		0 00	241,760 00	53,050 00	188,710 00	0 00	188 710 00
MEDIA GEN INC CL A CUSIP 584404107 1 000 00 59 8500000		0 00	59 950 00	19 925 00	40 025 00	0 00	40,025 00
MEREDITH CORP COM CUSIP 589433101 4 000 00 41 1100000		0 00	184,440 00	27,550 00	138 890 00	0 00	138 890 00
MOODYS CORP COM CUSIP 815389105 1 000 00 41 2900000		0 00	41 290 00	12,871 46	28 418 54	0 00	28,418 54
NEW WORLD COFFEE-MANHATTAN BAGEL INC COM CUSIP 049271103 301 00 0 1050000		0 00	31 60	150 50	- 118 90	0 00	- 118 90
NEW YORK TIMES CO CL A ISIN #US8501111073 CUSIP 850111107 3,200 00 45 7300000		0 00	148,336 00	27 838 00	118 498 00	0 00	118 498 00
PULITZER INC COM CUSIP 745769109 1,833 00 44 8500000		0 00	82 393 35	10,470 25	71,923 10	0 00	71,923 10

Portfolio Statement

31 DEC 2002

Account number 2602466
Account Name FREEDOM FORUM, INC - MEDIA FD

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◆ Asset Detail - Base Currency

Description/Asset ID		Accrued	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price	income/expense			Market	Translation	
Equities							
Common stock							
QWEST COMMUNICATIONS INTL INC COM	CUSIP 749121109						
1 776 00	5 0000000	0 00	8 880 00	21 487 21	- 12 607 21	0 00	12 607 21
R H DONNELLEY CORP COM NEW	CUSIP 74955W307						
200 00	29 3100000	0 00	5 862 00	1 639 08	4 222 92	0 00	4 222 92
READERS DIGEST ASSN INC COM CL A NON VTG	CUSIP 755267101						
1 000 00	15 1000000	0 00	15,100 00	41 050 00	25 950 00	0 00	- 25 950 00
SBC COMMUNICATIONS INC COM	CUSIP 78387G103						
8 995 00	27 1100000	0 00	270 964 45	148 485 59	124 478 86	0 00	124 478 86
SCRIPPS E W INC NEW CL A COM	CUSIP 811054204						
1 000 00	76 8500000	0 00	76 950 00	12 898 33	64 051 67	0 00	64 051 67
SYNAVANT INC COM	CUSIP 87157A105						
100 00	0 8300000	0 00	93 00	499 24	- 406 24	0 00	- 406 24
TRIBUNE CO COM	CUSIP 896047107						
4 000 00	45 4600000	0 00	181 840 00	37 675 00	144,165 00	0 00	144 165 00
VERIZON COMMUNICATIONS COM	CUSIP 82343V104						
5 072 00	38 7500000	0 00	196 540 00	122 975 00	73 565 00	0 00	73 565 00
VIACOM INC CL A	CUSIP 825524100						
2 000 00	40 8100000	0 00	81 620 00	30 550 00	51 070 00	0 00	51 070 00
WASH POST CO CL B COM	CUSIP 839840108						
1,000 00	738 0000000	0 00	738 000 00	191 550 00	546 450 00	0 00	546 450 00
Total USD		10,849 98	5,150,436 36	1,770,086 11	3 380,350 25	0 00	3,380,350 25
Total United States		10,849 98	5,150,436 36	1,770,086 11	3,380,350 25	0 00	3,380,350 25
Total Common Stock							
129,712 00		11,185 48	5,248,236 36	1,801,492 52	3,448,743 84	0 00	3 448,743 84

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Preferred stock							
Australia - USD							
ADR NEWS CORP LTD SPONSORED ADR REPSTG PFD LTD CUSIP 852487802 1,000 00 22 8500000 0 00			22 850 00	8 417 53	18 232 47	0 00	18,232 47
Total USD		0 00	22,850 00	8,417 53	16,232 47	0 00	16,232 47
Total Australia		0 00	22,850 00	8,417 53	16,232 47	0 00	16,232 47
Total Preferred Stock		0 00	22,850.00	8,417 53	16,232 47	0 00	16,232 47
Total Equities	130,712 00	11,165 48	5,270,886 38	1,807,910 05	3,462,978 31	0 00	3,462,978 31
Cash and Cash Equivalents							
Short term investment funds							
USD - United States dollar	1 0000000	2 75	3 694 78	3,694 78	0 00	0 00	0 00
Total short term investment funds - all currencies		2 75	3,694 78	3,694 78	0 00	0 00	0 00
Total short term investment funds - all countries		2 75	3,694 78	3,694 78	0 00	0 00	0 00
Total Short Term Investment Funds		2 75	3,694 78	3,694 78	0 00	0 00	0 00
Total Cash and Cash Equivalents		2 75	3,694 78	3,694 78	0 00	0 00	0 00
Total	134,408.78	11,168.23	5,274,581.12	1,811,804.81	3,462,978.31	0.00	3,462,978.31

Portfolio Statement

31 DEC 02

Account number 2602466
Account Name FREEDOM FORUM, INC - MEDIA FD

◆ Pending Transactions Detail

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Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602466
Account Name FREEDOM FORUM, INC - MEDIA FD

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◆ Investment Transaction Summary

Asset type	Transaction amount		Cost	Market	Realized gain/loss		Total
	Principal	Accrued Interest			Translation		
<i>Other Gain/Loss</i>							
Equities							
Common stock	0 00	000	150 50	150 50	0 00		150 50
Total equities	0 00	000	- 150 50	- 150 50	0 00		- 150 50
Total other gain/loss	0 00	000	- 150 50	- 150 50	0 00		- 150 50
Total	0 00	000	- 150 50	- 150 50	0 00		- 150 50

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602466
Account Name FREEDOM FORUM, INC - MEDIA FD

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	

Other Gain/Loss

Equities

Common stock

United States - USD

30 Nov 01	REVERSAL NEW WORLD COFFEE MANHATTAN	- 301 000	0 00	000	150 50	150 50	0 00	150 50
3 Dec 01	BAGEL INC COM							
Pending	CUSIP 849271103	0 000000						
Total United States - USD			0 00	000	- 150 50	- 150 50	0 00	- 150 50
Total common stock			0 00	000	- 150 50	- 150 50	0 00	- 150 50
Total equities			0 00	000	- 150 50	- 150 50	0 00	- 150 50
Total other gain/loss		- 301 00	0 00	000	- 150 50	- 150 50	0 00	- 150 50
Total transactions			0,00	000	- 150 50	- 150 50	0 00	- 150 50

◆ **Income & Expense Summary**

Type Receivables last period Receivables this period Amount received Tax recoverable last period Tax recoverable this period Tax reclaims received Earned income

<i>Income</i>		<i>Equities</i>		<i>Cash and cash equivalents</i>		<i>Short term investment funds</i>		<i>Total cash and cash equivalents</i>		<i>Total Income</i>		<i>Net income & expenses</i>	
Common stock	7,485.25	11,165.48	72,611.81	0.00	72,749.62	0.00	0.00	0.00	0.00	72,833.84	0.00	0.00	76,510.98
Preferred stock	0.00	0.00	138.01	0.00	0.00	0.00	0.00	0.00	0.00	72,833.84	0.00	0.00	76,510.98
Total equities	7,485.25	11,165.48	72,749.82	0.00	72,749.62	0.00	0.00	0.00	0.00	72,833.84	0.00	0.00	76,510.98
Short term investment funds	5.88	2.75	84.22	0.00	84.22	0.00	0.00	0.00	0.00	84.22	0.00	0.00	81.11
Total cash and cash equivalents	5.88	2.75	84.22	0.00	84.22	0.00	0.00	0.00	0.00	84.22	0.00	0.00	81.11
Total Income	7,491.11	11,168.23	72,833.84	0.00	72,833.84	0.00	0.00	0.00	0.00	72,833.84	0.00	0.00	76,510.98
Net income & expenses	7,491.11	11,168.23	72,833.84	0.00	72,833.84	0.00	0.00	0.00	0.00	72,833.84	0.00	0.00	76,510.98

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name **FREEDOM FORUM, INC - MEDIA FD** Account number **2602466**

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
Australia - USD						
ADR NEWS CORP LTD ADR NEW	0274 2 000 000	64 52	0 00	9 68	54 84	Received this period
CUSIP 852487703 Ex date 26 MAR 02 / Pay date 07 MAY 02						
ADR NEWS CORP LTD ADR NEW	0000 2 000 000	65 38	0 00	9 80	55 56	Received this period
CUSIP 852487703 Ex date 17 OCT 02 / Pay date 17 OCT 02						
Brazil - USD						
##ADR TELECOMUNICACOES BRASILEIRAS SA SPONSORED T	0101 400 000	4 04	0 00	0 00	4 04	Received this period
CUSIP 879287100 Ex date 28 MAY 02 / Pay date 31 MAY 02						
United Kingdom - USD						
ADR VODAFONE GROUP PLC NEW SPONSORED ADR	1041 2 500 000	260 25	0 00	0 00	260 25	Receivable last period
CUSIP 92857W100 Ex date 20 NOV 01 / Pay date 19 FEB 02						
ADR VODAFONE GROUP PLC NEW SPONSORED ADR	1262 2 500 000	315 50	0 00	0 00	315 50	Receivable this period
CUSIP 92857W100 Ex date 20 NOV 02 / Pay date 17 FEB 03						
United States - USD						
GANNETT INC COM	2300 20 000 000	4,600 00	0 00	0 00	4,600 00	Receivable last period
CUSIP 364730101 Ex date 12 DEC 01 / Pay date 02 JAN 02						
GEN ELEC CO COM	1800 12 000 000	2 160 00	0 00	0 00	2 160 00	Receivable last period
CUSIP 369604103 Ex date 29 DEC 01 / Pay date 29 DEC 01						
LEE ENTERPRISES INC COM	1700 2 000 000	340 00	0 00	0 00	340 00	Receivable last period
CUSIP 523768109 Ex date 29 NOV 01 / Pay date 02 JAN 02						
MCCLATCHY CO CL A	1000 1 250 000	125 00	0 00	0 00	125 00	Receivable last period
CUSIP 579489105 Ex date 10 DEC 01 / Pay date 02 JAN 02						
DISNEY WALT CO DISNEY COM COM	2100 15 738 000	3 304 98	0 00	0 00	3 304 98	Receivable this period
CUSIP 254687106 Ex date 11 DEC 02 / Pay date 09 JAN 03						

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
GANNETT INC COM CUSIP 364730101 Ex date 10 DEC 02 / Pay date 02 JAN 03	2400 20,000 000	4 800 00	0 00	0 00	4 800 00	Receivable this period
GEN ELEC CO COM CUSIP 369604103 Ex date 27 DEC 02 / Pay date 27 JAN 03	1900 12,000 000	2 280 00	0 00	0 00	2 280 00	Receivable this period
LEE ENTERPRISES INC COM CUSIP 523768109 Ex date 27 NOV 02 / Pay date 02 JAN 03	1700 2 000 000	340 00	0 00	0 00	340 00	Receivable this period
MCCLATCHY CO CL A CUSIP 579489105 Ex date 12 DEC 02 / Pay date 02 JAN 03	1000 1,250 000	125 00	0 00	0 00	125 00	Receivable this period
BELLSOUTH CORP COM STK CUSIP 079880102 Ex date 09 APR 02 / Pay date 01 MAY 02	1900 4,000 000	760 00	0 00	0 00	760 00	Received this period
BELLSOUTH CORP COM STK CUSIP 078880102 Ex date 01 NOV 02 / Pay date 01 NOV 02	0000 4 000 000	800 00	0 00	0 00	800 00	Received this period
BELLSOUTH CORP COM STK CUSIP 078880102 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 4,000 000	800 00	0 00	0 00	800 00	Received this period
BELLSOUTH CORP COM STK CUSIP 079880102 Ex date 08 JAN 02 / Pay date 01 FEB 02	1900 4,000 000	760 00	0 00	0 00	760 00	Received this period
BELO CORP CUSIP 080555105 Ex date 08 DEC 02 / Pay date 08 DEC 02	0000 4 000 000	300 00	0 00	0 00	300 00	Received this period
BELO CORP CUSIP 080555105 Ex date 08 SEP 02 / Pay date 08 SEP 02	0000 4 000 000	300 00	0 00	0 00	300 00	Received this period
BELO CORP CUSIP 080555105 Ex date 08 FEB 02 / Pay date 01 MAR 02	0750 4 000 000	300 00	0 00	0 00	300 00	Received this period
BELO CORP CUSIP 080555105 Ex date 15 MAY 02 / Pay date 07 JUN 02	0750 4,000 000	300 00	0 00	0 00	300 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name FREEDOM FORUM, INC - MEDIA FD Account number 2602466

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
DOW JONES & CO INC COM CUSIP 260561105 Ex date 30 AUG 02 / Pay date 30 AUG 02	0000 1 000 000	250 00	0 00	0 00	250 00	Received this period
DOW JONES & CO INC COM CUSIP 260561105 Ex date 30 JAN 02 / Pay date 01 MAR 02	2500 1,000 000	250 00	0 00	0 00	250 00	Received this period
DOW JONES & CO INC COM CUSIP 260561105 Ex date 29 NOV 02 / Pay date 28 NOV 02	0000 1 000 000	250 00	0 00	0 00	250 00	Received this period
DOW JONES & CO INC COM CUSIP 280561105 Ex date 29 APR 02 / Pay date 31 MAY 02	2500 1 000 000	250 00	0 00	0 00	250 00	Received this period
GANNETT INC COM CUSIP 364730101 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 20 000 000	4 600 00	0 00	0 00	4 600 00	Received this period
GANNETT INC COM CUSIP 364730101 Ex date 01 OCT 02 / Pay date 01 OCT 02	0000 20 000 000	4 600 00	0 00	0 00	4 600 00	Received this period
GANNETT INC COM CUSIP 364730101 Ex date 12 DEC 01 / Pay date 02 JAN 02	2300 20,000 000	4 600 00	0 00	0 00	4 600 00	Received this period
GANNETT INC COM CUSIP 364730101 Ex date 06 MAR 02 / Pay date 01 APR 02	2300 20 000 000	4 600 00	0 00	0 00	4 600 00	Received this period
GEN ELEC CO COM CUSIP 369604103 Ex date 25 JUL 02 / Pay date 25 JUL 02	0000 12 000 000	2 160 00	0 00	0 00	2 160 00	Received this period
GEN ELEC CO COM CUSIP 369604103 Ex date 27 DEC 01 / Pay date 25 JAN 02	1800 12 000 000	2,160 00	0 00	0 00	2,160 00	Received this period
GEN ELEC CO COM CUSIP 369604103 Ex date 25 OCT 02 / Pay date 25 OCT 02	0000 12 000 000	2 160 00	0 00	0 00	2 160 00	Received this period
GEN ELEC CO COM CUSIP 389604103 Ex date 27 FEB 02 / Pay date 25 APR 02	1800 12 000 000	2,160 00	0 00	0 00	2 160 00	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
IMS HLTH INC COM STK	0000 2,000 000	40 00	0 00	0 00	40 00	Received this period
CUSIP 448934108 Ex date 30 AUG 02 / Pay date 30 AUG 02						
IMS HLTH INC COM STK	0000 2,000 000	40 00	0 00	0 00	40 00	Received this period
CUSIP 448934108 Ex date 08 DEC 02 / Pay date 08 DEC 02						
IMS HLTH INC COM STK	0200 2,000 000	40 00	0 00	0 00	40 00	Received this period
CUSIP 448934108 Ex date 21 FEB 02 / Pay date 29 MAR 02						
IMS HLTH INC COM STK	0200 2,000 000	40 00	0 00	0 00	40 00	Received this period
CUSIP 448934108 Ex date 26 APR 02 / Pay date 07 JUN 02						
KNIGHT-RIDDER INC COM STK	2500 2 000 000	500 00	0 00	0 00	500 00	Received this period
CUSIP 499040103 Ex date 08 MAY 02 / Pay date 20 MAY 02						
KNIGHT-RIDDER INC COM STK	0000 2 000 000	500 00	0 00	0 00	500 00	Received this period
CUSIP 499040103 Ex date 19 AUG 02 / Pay date 19 AUG 02						
KNIGHT-RIDDER INC COM STK	0000 2,000 000	540 00	0 00	0 00	540 00	Received this period
CUSIP 499040103 Ex date 18 NOV 02 / Pay date 18 NOV 02						
KNIGHT-RIDDER INC COM STK	2500 2 000 000	500 00	0 00	0 00	500 00	Received this period
CUSIP 499040103 Ex date 04 FEB 02 / Pay date 19 FEB 02						
LEE ENTERPRISES INC COM	1700 2 000 000	340 00	0 00	0 00	340 00	Received this period
CUSIP 523768109 Ex date 29 NOV 01 / Pay date 02 JAN 02						
LEE ENTERPRISES INC COM	0000 2 000 000	340 00	0 00	0 00	340 00	Received this period
CUSIP 523768109 Ex date 01 OCT 02 / Pay date 01 OCT 02						
LEE ENTERPRISES INC COM	1700 2 000 000	340 00	0 00	0 00	340 00	Received this period
CUSIP 523768109 Ex date 27 FEB 02 / Pay date 01 APR 02						
LEE ENTERPRISES INC COM	0000 2 000 000	340 00	0 00	0 00	340 00	Received this period
CUSIP 523768109 Ex date 01 JUL 02 / Pay date 01 JUL 02						

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Account Name FREEDOM FORUM, INC - MEDIA FD

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
MCCLATCHY CO CL A CUSIP 579489105 Ex date 10 DEC 01 / Pay date 02 JAN 02	1000 1,250 000	125 00	0 00	0 00	125 00	Received this period
MCCLATCHY CO CL A CUSIP 579489105 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 1,250 000	125 00	0 00	0 00	125 00	Received this period
MCCLATCHY CO CL A CUSIP 579489105 Ex date 11 MAR 02 / Pay date 01 APR 02	1000 1 250 000	125 00	0 00	0 00	125 00	Received this period
MCCLATCHY CO CL A CUSIP 579489105 Ex date 01 OCT 02 / Pay date 01 OCT 02	0000 1 250 000	125 00	0 00	0 00	125 00	Received this period
MCGRAW HILL COMPANIES INC COM CUSIP 580645109 Ex date 24 MAY 02 / Pay date 12 JUN 02	2550 4 000 000	1,020 00	0 00	0 00	1 020 00	Received this period
MCGRAW HILL COMPANIES INC COM CUSIP 580645109 Ex date 11 SEP 02 / Pay date 11 SEP 02	0000 4 000 000	1,020 00	0 00	0 00	1 020 00	Received this period
MCGRAW HILL COMPANIES INC COM CUSIP 580645109 Ex date 11 DEC 02 / Pay date 11 DEC 02	0000 4 000 000	1 020 00	0 00	0 00	1 020 00	Received this period
MCGRAW HILL COMPANIES INC COM CUSIP 580645109 Ex date 22 FEB 02 / Pay date 12 MAR 02	2550 4 000 000	1 020 00	0 00	0 00	1 020 00	Received this period
MEDIA GEN INC CL A CUSIP 584404107 Ex date 16 SEP 02 / Pay date 16 SEP 02	0000 1 000 000	180 00	0 00	0 00	180 00	Received this period
MEDIA GEN INC CL A CUSIP 584404107 Ex date 29 MAY 02 / Pay date 17 JUN 02	1800 1 000 000	180 00	0 00	0 00	180 00	Received this period
MEDIA GEN INC CL A CUSIP 584404107 Ex date 26 FEB 02 / Pay date 15 MAR 02	1800 1 000 000	180 00	0 00	0 00	180 00	Received this period
MEDIA GEN INC CL A CUSIP 584404107 Ex date 16 DEC 02 / Pay date 16 DEC 02	0000 1 000 000	180 00	0 00	0 00	180 00	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
MEREDITH CORP COM CUSIP 589433101 Ex date 13 DEC 02 / Pay date 13 DEC 02	0000 4 000 000	360 00	0 00	0 00	360 00	Received this period
MEREDITH CORP COM CUSIP 589433101 Ex date 28 FEB 02 / Pay date 15 MAR 02	0900 4 000 000	360 00	0 00	0 00	360 00	Received this period
MEREDITH CORP COM CUSIP 589433101 Ex date 29 MAY 02 / Pay date 14 JUN 02	0900 4 000 000	360 00	0 00	0 00	360 00	Received this period
MEREDITH CORP COM CUSIP 589433101 Ex date 13 SEP 02 / Pay date 13 SEP 02	0000 4,000 000	360 00	0 00	0 00	360 00	Received this period
MOODYS CORP COM CUSIP 815369105 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 1,000 000	45 00	0 00	0 00	45 00	Received this period
MOODYS CORP COM CUSIP 815369105 Ex date 18 MAY 02 / Pay date 10 JUN 02	0450 1 000 000	45 00	0 00	0 00	45 00	Received this period
MOODYS CORP COM CUSIP 815369105 Ex date 10 DEC 02 / Pay date 10 DEC 02	0000 1 000 000	45 00	0 00	0 00	45 00	Received this period
MOODYS CORP COM CUSIP 815369105 Ex date 28 FEB 02 / Pay date 11 MAR 02	0450 1,000 000	45 00	0 00	0 00	45 00	Received this period
NEW YORK TIMES CO CL A ISIN #US8501111073 CUSIP 850111107 Ex date 27 FEB 02 / Pay date 19 MAR 02	1250 3 200 000	400 00	0 00	0 00	400 00	Received this period
NEW YORK TIMES CO CL A ISIN #US8501111073 CUSIP 850111107 Ex date 19 DEC 02 / Pay date 19 DEC 02	0000 3 200 000	432 00	0 00	0 00	432 00	Received this period
NEW YORK TIMES CO CL A ISIN #US8501111073 CUSIP 650111107 Ex date 30 MAY 02 / Pay date 19 JUN 02	1350 3,200 000	432 00	0 00	0 00	432 00	Received this period
NEW YORK TIMES CO CL A ISIN #US8501111073 CUSIP 850111107 Ex date 19 SEP 02 / Pay date 19 SEP 02	0000 3,200 000	432 00	0 00	0 00	432 00	Received this period

Portfolio Statement

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Account number 2602466
Account Name FREEDOM FORUM, INC - MEDIA FD

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
PULITZER INC COM CUSIP 745769109 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 1 833 000	320 78	0 00	0 00	320 78	Received this period
PULITZER INC COM CUSIP 745769109 Ex date 04 APR 02 / Pay date 01 MAY 02	1750 1,833 000	320 78	0 00	0 00	320 78	Received this period
PULITZER INC COM CUSIP 745769109 Ex date 15 JAN 02 / Pay date 01 FEB 02	1750 1 833 000	320 78	0 00	0 00	320 78	Received this period
PULITZER INC COM CUSIP 745769109 Ex date 01 NOV 02 / Pay date 01 NOV 02	0000 1 833 000	320 78	0 00	0 00	320 78	Received this period
READERS DIGEST ASSN INC COM CL A NON VTG CUSIP 755267101 Ex date 17 JAN 02 / Pay date 04 FEB 02	0500 1 000 000	50 00	0 00	0 00	50 00	Received this period
READERS DIGEST ASSN INC COM CL A NON VTG CUSIP 755267101 Ex date 19 APR 02 / Pay date 08 MAY 02	0500 1,000 000	50 00	0 00	0 00	50 00	Received this period
READERS DIGEST ASSN INC COM CL A NON VTG CUSIP 755267101 Ex date 04 NOV 02 / Pay date 04 NOV 02	0000 1 000 000	50 00	0 00	0 00	50 00	Received this period
READERS DIGEST ASSN INC COM CL A NON VTG CUSIP 755267101 Ex date 19 AUG 02 / Pay date 19 AUG 02	0000 1 000 000	50 00	0 00	0 00	50 00	Received this period
SBC COMMUNICATIONS INC COM CUSIP 78387G103 Ex date 01 NOV 02 / Pay date 01 NOV 02	0000 9 995 000	2 698 65	0 00	0 00	2 698 65	Received this period
SBC COMMUNICATIONS INC COM CUSIP 78387G103 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 8 995 000	2 698 65	0 00	0 00	2 698 65	Received this period
SBC COMMUNICATIONS INC COM CUSIP 78387G103 Ex date 08 JAN 02 / Pay date 01 FEB 02	2583 8 995 000	2,581 22	0 00	0 00	2 561 22	Received this period
SBC COMMUNICATIONS INC COM CUSIP 78387G103 Ex date 08 APR 02 / Pay date 01 MAY 02	2700 9 995 000	2 698 65	0 00	0 00	2 698 65	Received this period

Income & Expense Detail - Base Currency

Description Asset ID/Date Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Equities

SCRIPPS E W INC NEW CL A COM	811054204	10 JUN 02	1500	1500	0 00	0 00	150 00	Received this period
SCRIPPS E W INC NEW CL A COM	811054204	29 MAY 02 / Pay date	1000 000	150 00	0 00	0 00	150 00	Received this period
SCRIPPS E W INC NEW CL A COM	811054204	10 DEC 02	0000	150 00	0 00	0 00	150 00	Received this period
SCRIPPS E W INC NEW CL A COM	811054204	10 DEC 02 / Pay date	1 000 000	150 00	0 00	0 00	150 00	Received this period
SCRIPPS E W INC NEW CL A COM	81054204	10 SEP 02	0000	150 00	0 00	0 00	150 00	Received this period
SCRIPPS E W INC NEW CL A COM	81054204	10 SEP 02 / Pay date	1 000 000	150 00	0 00	0 00	150 00	Received this period
TRIBUNE CO COM	886047107	12 DEC 02	0000	440 00	0 00	0 00	440 00	Received this period
TRIBUNE CO COM	886047107	12 DEC 02 / Pay date	4 000 000	440 00	0 00	0 00	440 00	Received this period
TRIBUNE CO COM	886047107	12 SEP 02	0000	440 00	0 00	0 00	440 00	Received this period
TRIBUNE CO COM	886047107	12 SEP 02 / Pay date	4 000 000	440 00	0 00	0 00	440 00	Received this period
TRIBUNE CO COM	886047107	13 JUN 02	1100	440 00	0 00	0 00	440 00	Received this period
TRIBUNE CO COM	886047107	28 MAY 02 / Pay date	4 000 000	440 00	0 00	0 00	440 00	Received this period
TRIBUNE CO COM	886047107	14 MAR 02	1100	440 00	0 00	0 00	440 00	Received this period
TRIBUNE CO COM	886047107	28 FEB 02 / Pay date	4 000 000	440 00	0 00	0 00	440 00	Received this period
VERIZON COMMUNICATIONS COM	82343V104	01 FEB 02	3850	1 852 72	0 00	0 00	1 852 72	Received this period
VERIZON COMMUNICATIONS COM	82343V104	08 JAN 02 / Pay date	5 072 000	1 852 72	0 00	0 00	1 852 72	Received this period
VERIZON COMMUNICATIONS COM	82343V104	01 NOV 02	0000	1 852 72	0 00	0 00	1 852 72	Received this period
VERIZON COMMUNICATIONS COM	82343V104	01 NOV 02 / Pay date	5 072 000	1 852 72	0 00	0 00	1 852 72	Received this period
VERIZON COMMUNICATIONS COM	82343V104	01 MAY 02	3850	1 852 72	0 00	0 00	1 852 72	Received this period
VERIZON COMMUNICATIONS COM	82343V104	08 APR 02 / Pay date	5 072 000	1 852 72	0 00	0 00	1 852 72	Received this period
VERIZON COMMUNICATIONS COM	82343V104	01 AUG 02	0000	1 852 72	0 00	0 00	1 852 72	Received this period
VERIZON COMMUNICATIONS COM	82343V104	01 AUG 02 / Pay date	5 072 000	1 852 72	0 00	0 00	1 852 72	Received this period
WASH POST CO CL B COM	839640108	08 NOV 02	0000	1 400 00	0 00	0 00	1 400 00	Received this period
WASH POST CO CL B COM	839640108	08 NOV 02 / Pay date	1 000 000	1 400 00	0 00	0 00	1 400 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602466
Account Name FREEDOM FORUM, INC - MEDIA FD

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
WASH POST CO CL B COM CUSIP 939840108 Ex date 24 APR 02 / Pay date 10 MAY 02	1 4000 1 000 000	1 400 00	0 00	0 00	1 400 00	Received this period
WASH POST CO CL B COM CUSIP 939840108 Ex date 23 JAN 02 / Pay date 08 FEB 02	1 4000 1,000 000	1 400 00	0 00	0 00	1 400 00	Received this period
WASH POST CO CL B COM CUSIP 939840108 Ex date 09 AUG 02 / Pay date 09 AUG 02	0000 1 000 000	1,400 00	0 00	0 00	1 400 00	Received this period
Total common stock		7,485 25 11,165 48 72,631 09 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 19 48 0 00 0 00 0 00 0 00 0 00	7,485 25 11,165 48 72,611 61 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period
		76,311 32	0 00	19 48	76,291 84	Earned income
Preferred stock						
Australia - USD						
ADR NEWS CORP LTD SPONSORED ADR REPSTG PFD LTD CUSIP 652487802 Ex date 26 MAR 02 / Pay date 07 MAY 02	0688 1 000 000	80 68	0 00	12 10	68 56	Received this period
ADR NEWS CORP LTD SPONSORED ADR REPSTG PFD LTD CUSIP 652487802 Ex date 17 OCT 02 / Pay date 17 OCT 02	0000 1,000 000	81 70	0 00	12 25	69 45	Received this period
Total preferred stock		0 00 0 00 162 36 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 24 35 0 00 0 00 0 00 0 00 0 00	0 00 0 00 138 01 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period
		162 36	0 00	24 35	138 01	Earned Income

Income & Expense Detail - Base Currency

Description Asset ID/Dates Shares/PAR Rate Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Equities

Total equities

7,485 25	7,485 25	0 00	0 00	0 00	7,485 25
Receivable last period	11,165 48	0 00	0 00	0 00	11,165 48
Receivable this period	72,793 45	0 00	43 83	0 00	72,793 45
Received this period	0 00	0 00	0 00	0 00	0 00
Tax recoverable last period	0 00	0 00	0 00	0 00	0 00
Tax recoverable this period	0 00	0 00	0 00	0 00	0 00
Tax reclaims received	0 00	0 00	0 00	0 00	0 00
Income purchased this period	0 00	0 00	0 00	0 00	0 00
Income sold this period	0 00	0 00	0 00	0 00	0 00
Earned income	76,473 68	0 00	43 83	0 00	76,473 68

Cash and cash equivalents

Short term investment funds

United States - USD

2 1820	8 033 500	0 00	0 00	0 00	5 88	MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	CUSIP 685278107
1 0557	2,874 500	0 00	0 00	0 00	2 75	MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	CUSIP 685278107
0 0000	2,935 890	0 00	0 00	0 00	3 80	MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	CUSIP 685278107
0 0000	3 044 820	0 00	0 00	0 00	3 93	MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	CUSIP 685278107
0 0000	7,533 810	0 00	0 00	0 00	7 50	MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	CUSIP 685278107
0 0000	7 228 930	0 00	0 00	0 00	7 54	MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	CUSIP 685278107
0 0000	7,813 090	0 00	0 00	0 00	8 55	MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	CUSIP 685278107
0 0000	7 228 220	0 00	0 00	0 00	7 69	MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	CUSIP 685278107

Portfolio Statement

1 JAN 02 - 31 DEC 02

Income & Expense Detail - Base Currency

Account Name FREEDOM FORUM, INC - MEDIA.FD
 Account number 2602466

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Cash and cash equivalents

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	5 86	0000	0 00	0 00	0 00	5 86 Received this period
CUSIP 665278107 Ex date 31 DEC 01 / Pay date 02 JAN 02								

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	9 82	0000	0 00	0 00	0 00	9 82 Received this period
CUSIP 665278107 Ex date 28 FEB 02 / Pay date 01 MAR 02								

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	8 83	8,018 840	0 00	0 00	0 00	8 83 Received this period
CUSIP 665278107 Ex date 31 AUG 02 / Pay date 03 SEP 02								

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	3 22	2 878 550	0 00	0 00	0 00	3 22 Received this period
CUSIP 665278107 Ex date 30 JUN 02 / Pay date 01 JUL 02								

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	8 92	7 230 860	0 00	0 00	0 00	8 92 Received this period
CUSIP 665278107 Ex date 31 JAN 02 / Pay date 01 FEB 02								

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	7 50	8 018 650	0 00	0 00	0 00	7 50 Received this period
CUSIP 665278107 Ex date 30 NOV 02 / Pay date 02 DEC 02								

SHORT TERM INTEREST ADJUSTMENT

		4716	- 0 04	0 00	0 00	0 00	0 00	0 04 Received this period
CUSIP 824999AA4 Ex date 05 SEP 02 / Pay date 05 SEP 02								

Total short term investment funds

5 86	0 00	0 00	5 86	0 00	0 00	0 00	0 00	5 86 Received last period
2 75	0 00	0 00	2 75	0 00	0 00	0 00	0 00	2 75 Received this period
84 22	0 00	0 00	84 22	0 00	0 00	0 00	0 00	84 22 Received this period
0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	Tax recoverable last period
0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	Tax recoverable this period
0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	Tax reclaims received
0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	Income purchased this period
81 11	0 00	0 00	81 11	0 00	0 00	0 00	0 00	Earned income

Total cash and cash equivalents

5 86	0 00	0 00	5 86	0 00	0 00	0 00	0 00	5 86 Received last period
2 75	0 00	0 00	2 75	0 00	0 00	0 00	0 00	2 75 Received this period
84 22	0 00	0 00	84 22	0 00	0 00	0 00	0 00	84 22 Received this period
0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	Tax recoverable last period
0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	Tax recoverable this period
0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	Tax reclaims received
0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	Income purchased this period
81 11	0 00	0 00	81 11	0 00	0 00	0 00	0 00	Earned income

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
<i>Cash and cash equivalents</i>						
Total Income		7,491.11	0.00	0.00	7,491.11	Receivable last period
		11,168.23	0.00	0.00	11,168.23	Receivable this period
		72,877.67	0.00	43.83	72,833.84	Received this period
		0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	Income purchased this period
		0.00	0.00	0.00	0.00	Income sold this period
		78,554.79	0.00	43.83	78,510.96	Earned income

Portfolio Statement

1 JAN.02 - 31 DEC 02

Account number 2602466
Account Name FREEDOM FORUM, INC - MEDIA FD

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◆ Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount		Market	Realized gain/loss Translation	Total
					Cost	on gain/loss			
Security Receipts	0 00	0 00	1 00	0 00	0 00	0 00	0 00	0 00	
Security Deliveries	0 00	0 00	3 949 53	3 949 53	0 00	0 00	0 00	0 00	
Interportfolio Transfers Out	0 00	75 892 84	0 00	0 00	0 00	0 00	0 00	0 00	
Total	0 00	- 75,892 84	- 3,948.53	- 3,949 53	0 00	0 00	0 00	0 00	
Total unrealized gain/loss security disbursements less receipts									
								- 1 00	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name FREEDOM FORUM, INC - MEDIA FD
Account number 2602466

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◆ Funding & Disbursement Detail Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
17 Jan 02	##ADR TELECOMMUNICACOES BRASILEIRAS SA	1 00	0 00	0 00	0 00	0 00	0 00
17 Jan 02	SPONSORED T			0 00			
CUSIP 879287100	Shares/PAR 400 000						
	400 00 SHARES TRANSFER FROM ACCOUNT 26-51121						
Total security receipts		1 00	0 00	0 00 0 00	0 00	0 00	0 00

Security Deliveries

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
5 Jun 02	##ADR TELECOMMUNICACOES BRASILEIRAS SA	0 00	0 00	0 00	0 00	0 00	0 00
10 Jun 02	SPONSORED T			0 00			
CUSIP 879287100	Shares/PAR -400 000						
	SHARES REMOVED DUE TO ADR TERMINATION EFFECTIVE 05/28/02						
26 Jun 02	COX COMMUNICATIONS INC NEW CL A	- 3 949 53	3,949 53	0 00	0 00	0 00	0 00
1 Jul 02	Shares/PAR 615 000			0 00			
CUSIP 224044107	REMOVE FROM RECORD SHS ARE AT DTC						
Total security deliveries		- 3,949 53	- 3,949 53	0 00 0 00	0 00	0 00	0 00

Interportfolio Transfers Out

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
2 Jan 02	United States dollar	0 00	0 00	- 6 033 50	0 00	0 00	0 00
2 Jan 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC - CASH FREEDOM FORUM						
1 Feb 02	United States dollar	0 00	0 00	7 230 86	0 00	0 00	0 00
1 Feb 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC - CASH FREEDOM FORUM						
1 Mar 02	United States dollar	0 00	0 00	- 7 553 64	0 00	0 00	0 00
1 Mar 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC - CASH FREEDOM FORUM						
1 Apr 02	United States dollar	0 00	0 00	3,044 82	0 00	0 00	0 00
1 Apr 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172, INC - CASH FREEDOM FORUM						

◆ Funding & Disbursement Detail
Interportfolio Transfers Out

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Transtation	Total
1 May 02 1 May 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC - CASH FREEDOM FORUM	0 00	0 00	- 7 228 93	0 00	0 00	0 00
3 Jun 02 3 Jun 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC - CASH FREEDOM FORUM	0 00	0 00	- 8 067 13	0 00	0 00	0 00
1 Jul 02 1 Jul 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC - CASH FREEDOM FORUM	0 00	0 00	- 2,978 55	0 00	0 00	0 00
1 Aug 02 1 Aug 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC - CASH FREEDOM FORUM	0 00	0 00	- 7 228 22	0 00	0 00	0 00
3 Sep 02 3 Sep 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC - CASH FREEDOM FORUM	0 00	0 00	- 8 019 84	0 00	0 00	0 00
1 Oct 02 1 Oct 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172 INC - CASH FREEDOM FORUM	0 00	0 00	- 2,835 89	0 00	0 00	0 00
1 Nov 02 1 Nov 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC - CASH FREEDOM FORUM	0 00	0 00	- 7,553 81	0 00	0 00	0 00
2 Dec 02 2 Dec 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC - CASH FREEDOM FORUM	0 00	0 00	- 8 019 85	0 00	0 00	0 00
Total interportfolio transfers out		0 00	0 00	- 75,892 84	0 00	0 00	0 00
Total		- 3,948 53	- 3,948 53		0 00	0 00	0 00
Total unrealized gain/loss security disbursements less receipts							- 1 00

Portfolio Statement

JAN 02 - 31 DEC 02

Account Name: FREEDOM FORUM, INC - MEDIA FD
Account number 2602466

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Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
United States							
30 Nov 01	NEW WORLD COFFEE MANHATTAN BAGEL INC COM CUSIP 649271103 301 000	0 00	RECEIVED 301 SHS COMMON STOCK REPRESENTING PROCEEDS FROM NEW WORLD COFFEE MANHATTAN BAGEL FOR CLASS PERIOD 2/27/98 THRU 6/20/98 OLD CUSIP 6489042091 2 818841	0 00	NEW WORLD COFFEE MANHATTAN BAGEL INC COM CUSIP 649271103 802 000	0 00 150 50	150 50 0 00
12 Jul 02	GANDALF TECHNOLOGIES INC COM CUSIP 384717108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 11/8/95 THRU 7/2/98 ON NET CLASS SETTLEMENT FUND 28 32085 CLOSED	720 28		0 00 0 00	720 28 0 00
20 Nov 02	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200	0 00	DELIVERED 2 318 00 SHARES OF #REORG/COMCAST CORP CL A COM TK MERGER IN EXCHANGE FOR 2 318 00 SHRS OF CUSIP NUMBER #20030N20 RATE OF 1 0000000000 FOR 1 EFFECTIVE 11/18/02 PLAN	0 00	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 2 318 000	0 00 - 7 649 95	0 00 0 00
20 Nov 02	COMCAST CORP NEW CL A SPL CUSIP 20030N200	0 00	RECEIVED 2,318 00 SHARES OF COMCAST CORP NEW CL A SPL IN EXCHANGE FOR 2 318 00 SHRS OF CUSIP NUMBER #20030020 RATE OF 1 0000000000 FOR 1 EFFECTIVE 11/18/02 PLAN OF COMBINATION	0 00	COMCAST CORP NEW CL A SPL CUSIP 20030N200 2 318 000	0 00 7 649 95	0 00 0 00
Total United States		0 00		720 28		150 50	870 76 0 00
Total Equities		0 00		720 28		150 50	870 76 0 00
Total		0 00		720 28		150 50	870 76
Total Payment Income				0 00			0 00

Portfolio Statements

1 JAN 02 - 31 DEC 02

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AUDITED

Account Name
FREEDOM FORUM, INC CASH ACCOUNT

Account Number
2602172

Questions?

If you have any questions about this report, call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager.

JAMES R SCHILLER
CB3S
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*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ Change in Book and Market Value

	Cost	Market value	For more information
Opening balance	1 649 011 89	1 649 011 89	
Miscellaneous cash receipts	32 50	32 50	See funding & disbursement summary
Portfolio transfers in	53 064 445 70	53 064 445 70	See funding & disbursement summary
Security receipts	1 448 00	1 00	See funding & disbursement summary
Total receipts	53 065 926 20	53 064 479 20 /	See funding & disbursement summary
Miscellaneous cash disbursements	53 000 000 00	53 000 000 00	See funding & disbursement summary
Portfolio transfers out	38 150 17	38 150 17	See funding & disbursement summary
Total disbursements	53 038 150 17	53 038 150 17 /	See funding & disbursement summary
Income received	176 210 00	176 210 00	See income & expense summary
Expenses paid	- 186 162 49	- 186 162 49 /	See income & expense summary
Unrealized gain/loss change	0 00	1 447 00	See asset summary
Unrealized gain/loss on security movements	0 00	1 447 00	See funding & disbursement summary
Realized gain/loss	45 164 52	45 164 52 *	See realized gain/loss summary
Accrued income change	2 063 80	2 063 80 /	See income & expense summary
Closing balance	1 709 936 15	1 708 489 15	

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Change in Cash Value

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	Market value	Cost	For more information
Opening balance	1 644 442 72	1 644 442 72	
Miscellaneous cash receipts	32 50	32 50	See funding & disbursement summary
Interportfolio transfers in	53 064 445 70	53 064 445 70	See funding & disbursement summary
Total receipts	53 064 478 20	53 064 478 20	See funding & disbursement summary
Miscellaneous cash disbursements	53 000 000 00	53 000 000 00	See funding & disbursement summary
Interportfolio transfers out	38 150 17	38 150 17	See funding & disbursement summary
Total disbursements	53 038 150 17	53 038 150 17	See funding & disbursement summary
Income received	176 210 00	176 210,00	See income & expense summary
Expenses paid	186 162 49	186 162 49	See income & expense summary
Capital changes	45 164 52	45 164 52	See capital change detail
Closing balance	1 705 982 78	1 705 982 78	

Portfolio Statement

31 DEC 2002

Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals %
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Equities

Common stock	0 00	1 00	1 448 00	1 447 00	0 00	1 447 00	1 00 0 000%
United States USD	0 00	1 00	1 448 00	1 447 00	0 00	1 447 00	1 00 0 000%
Total common stock	0 00	1 00	1 448 00	- 1 447 00	0 00	1 447 00	1 00 0 000%
Total equities	0 00	1 00	1 448 00	1 447 00	0 00	1 447 00	1 00 0 000%

Cash and Cash Equivalents

Short term investment funds	2 505 37	1 705 982 78	1 705 982 78	0 00	0 00	1 708 488 15	100 000%
Total short term investment funds	2 505 37	1 705 982 78	1 705 982 78	0 00	0 00	1 708 488 15	100 000%
Total cash and cash equivalents	2 505 37	1 705 982 78	1 705 982 78	0 00	0 00	1 708 488 15	100 000%
Total Unrealized Gains	0 00					0 00	
Total Unrealized Losses	- 1 447 00					- 1 447 00	
Total	2 505 37	1 705 983 78	1 707 430 78	- 1 447 00	0 00	1 708 489 15	100 000%
Total Cost incl Accruals			1 709 936 15				

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

31 DEC 2002

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Asset Detail - Base Currency

Description/Asset ID		Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Equities							
Common stock							
United States - USD							
ESCROW SEAGATE TECHNOLOGY	CUSIP 811804988						
18 100 00	1 0000000	0 00	1 00	1 448 00	1 447 00	0 00	1 447 00
Total USD		0 00	1 00	1,448 00	1 447 00	0 00	1 447 00
Total United States		0 00	1 00	1,448 00	1,447 00	0 00	1 447 00
Total Common Stock							
18 100 00		0 00	1 00	1,448 00	- 1,447 00	0 00	1,447 00
Total Equities							
18,100 00		0 00	1 00	1,448 00	1,447 00	0 00	- 1,447 00
Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Exchange rate or local market price				Market	Translation	

Cash and Cash Equivalents

Short term investment funds

USD	United States dollar						
	1 0000000	2 505 37	1 705 982 78	1 705 982 78	0 00	0 00	0 00
Total short term investment funds - all currencies		2,505 37	1 705 982 78	1,705 982 78	0 00	0 00	0 00
Total short term investment funds - all countries		2,505 37	1 705,982 78	1,705 982 78	0 00	0 00	0 00
Total Short Term Investment Funds							
1 705,982 78		2,505 37	1,705,982 78	1 705,982 78	0 00	0 00	0 00
Total Cash and Cash Equivalents							
1 705,982 78		2 505 37	1 705 982 78	1,705,982 78	0 00	0 00	0 00
Total							
1,724,082 78		2,505 37	1,705,983 78	1 707,430 78	- 1,447 00	0 00	- 1,447 00

Portfolio Statement

31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Pending Transactions Detail

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Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ Investment Transaction Summary

Asset type	Transaction amount	Principal	Accrued Interest	Cost	Market	Realized gain/loss	Translation	Total
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NO DATA TO REPORT

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Investment Transaction Detail

<u>Trade date</u>	<u>Security description</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>		<u>Realized gain/loss</u>			
<u>Settle date</u>	<u>Asset ID</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Cost</u>	<u>Market</u>	<u>Transaction</u>
<u>Trade Status</u>	<u>Broker/Commission</u>							

NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Income & Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
<i>Income</i>							
Other assets							
Miscellaneous	0 00	0 00	134 501 59	0 00	0 00	0 00	134 501 59
Total other assets	0 00	0 00	134,501 59	0 00	0 00	0 00	134 501 59
Cash and cash equivalents							
Short term investment funds	4 569 17	2 505 37	41 708 41	0 00	0 00	0 00	39 644 61
Total cash and cash equivalents	4,569 17	2,505 37	41,708 41	0 00	0 00	0 00	39,644 61
Total income	4,569 17	2,505 37	176,210 00	0 00	0 00	0 00	174,146 20
Type	Payables last period	Payables this period	Amount paid	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Expenses recognized
<i>Expense</i>							
Other assets							
Miscellaneous	0 00	0 00	58 668 98	0 00	0 00	0 00	58 668 98
Total other assets	0 00	0 00	- 58,668 98	0 00	0 00	0 00	- 58,668 98
Cash and cash equivalents							
Currency	0 00	0 00	127 493 51	0 00	0 00	0 00	127 493 51
Total cash and cash equivalents	0 00	0 00	- 127,493 51	0 00	0 00	0 00	- 127,493 51
Total expense	0 00	0 00	- 186,182 49	0 00	0 00	0 00	- 186,182 49
Net Income & expenses	4,569 17	2,505 37	- 9,952 49	0 00	0 00	0 00	12,016 29

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Other assets						
Miscellaneous						
United States - USD						
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 16 SEP 02 / Pay date 16 SEP 02	0000 0 000	2 993 83	0 00	0 00	2 993 83	Received this period
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 16 DEC 02 / Pay date 16 DEC 02	0000 0 000	18 153 73	0 00	0 00	18 153 73	Received this period
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 15 AUG 02 / Pay date 15 AUG 02	0000 0 000	2 986 99	0 00	0 00	2 986 99	Received this period
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 17 JUN 02 / Pay date 17 JUN 02	0000 0 000	5 104 36	0 00	0 00	5 104 36	Received this period
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 15 APR 02 / Pay date 15 APR 02	0000 0 000	6 576 57	0 00	0 00	6 576 57	Received this period
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 15 JAN 02 / Pay date 15 JAN 02	0000 0 000	6 588 54	0 00	0 00	6 588 54	Received this period
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 15 NOV 02 / Pay date 15 NOV 02	0000 0 000	9 003 86	0 00	0 00	9 003 86	Received this period
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 15 MAR 02 / Pay date 15 MAR 02	0000 0 000	6 533 60	0 00	0 00	6 533 60	Received this period
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 15 OCT 02 / Pay date 15 OCT 02	0000 0 000	11 547 76	0 00	0 00	11 547 76	Received this period
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 15 JUL 02 / Pay date 15 JUL 02	0000 0 000	2 662 62	0 00	0 00	2 662 62	Received this period
SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES CUSIP 999938335 Ex date 15 FEB 02 / Pay date 15 FEB 02	0000 0 000	7 858 56	0 00	0 00	7 858 56	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

Income & Expense Detail - Base Currency

Description Asset ID/Dates Shares/PAR Rate Gross amount Tax recoverable Tax withheld Net amount Transaction type

Other assets

SECURITIES LENDING INCOME FROM GOVERNMENT SECURITIES	CUSIP 999938335	15 MAY 02 / Pay date	5 816 74	0 000	0 000	0 000	5 816 74	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	15 OCT 02 / Pay date	1 663 72	0 000	0 000	0 000	1 663 72	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	15 JUL 02 / Pay date	2 459 28	0 000	0 000	0 000	2 459 28	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	20 MAR 02 / Pay date	3 282 88	0 000	0 000	0 000	3 282 88	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	17 JUN 02 / Pay date	4,550 87	0 000	0 000	0 000	4 550 87	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	15 APR 02 / Pay date	5 232 87	0 000	0 000	0 000	5 232 87	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	15 JAN 02 / Pay date	6,934 03	0 000	0 000	0 000	6 934 03	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	15 MAR 02 / Pay date	5 277 08	0 000	0 000	0 000	5 277 08	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	18 DEC 02 / Pay date	2 069 13	0 000	0 000	0 000	2 069 13	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	18 SEP 02 / Pay date	2 139 38	0 000	0 000	0 000	2 139 38	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	15 AUG 02 / Pay date	2 175 37	0 000	0 000	0 000	2 175 37	Received this period
SECURITIES LENDING INCOME FROM CORPORATE ACTIVITIES	CUSIP 999938327	15 NOV 02 / Pay date	1 184 99	0 000	0 000	0 000	1 184 99	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Other assets						
SECURITIES LENDING INCOME FROM LENDING CORPORATE ACTIVITIES CUSIP 999938327 Ex date 15 FEB 02 / Pay date 15 FEB 02	0000 0 000	6 776 08	0 00	0 00	6 776 08	Received this period
SECURITIES LENDING INCOME FROM LENDING CORPORATE ACTIVITIES CUSIP 999938327 Ex date 15 MAY 02 / Pay date 15 MAY 02	0000 0 000	4 948 99	0 00	0 00	4 948 99	Received this period
Total miscellaneous		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		134 501 59	0 00	0 00	134 501 59	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		134,501 59	0 00	0 00	134,501 59	Earned income
Total other assets		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		134,501 59	0 00	0 00	131,501 59	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		134,501 59	0 00	0 00	134,501 59	Earned income
Cash and cash equivalents						
Short term investment funds						
United States - USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	2 1620 1 644 442 720	4 569 17	0 00	0 00	4 569 17	Receivable last period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	1 0557 1 705 982 780	2 505 37	0 00	0 00	2 505 37	Receivable this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 NOV 02 / Pay date 02 DEC 02	0000 2 728 215 940	2 403 16	0 00	0 00	2 403 16	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Cash and cash equivalents

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	1 893 04	0 00	0 00	1 893 04	Received this period
CUSIP 665278107 Ex date 31 JUL 02 / Pay date 01 AUG 02							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	4 569 17	0 00	0 00	4 569 17	Received this period
CUSIP 665278107 Ex date 31 DEC 01 / Pay date 02 JAN 02							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	6 690 50	0 00	0 00	6 690 50	Received this period
CUSIP 665278107 Ex date 31 OCT 02 / Pay date 01 NOV 02							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	2 819 88	0 00	0 00	2 819 88	Received this period
CUSIP 665278107 Ex date 30 JUN 02 / Pay date 01 JUL 02							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	1 538 76	0 00	0 00	1 538 76	Received this period
CUSIP 665278107 Ex date 31 AUG 02 / Pay date 03 SEP 02							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	3 377 24	0 00	0 00	3 377 24	Received this period
CUSIP 665278107 Ex date 28 FEB 02 / Pay date 01 MAR 02							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	5 329 57	0 00	0 00	5 329 57	Received this period
CUSIP 665278107 Ex date 30 SEP 02 / Pay date 01 OCT 02							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	3 412 62	0 00	0 00	3 412 62	Received this period
CUSIP 665278107 Ex date 30 APR 02 / Pay date 01 MAY 02							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	2 597 69	0 00	0 00	2 597 69	Received this period
CUSIP 665278107 Ex date 31 MAY 02 / Pay date 03 JUN 02							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	3 580 23	0 00	0 00	3 580 23	Received this period
CUSIP 665278107 Ex date 31 JAN 02 / Pay date 01 FEB 02							
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	3 670 35	0 00	0 00	3 670 35	Received this period
CUSIP 665278107 Ex date 31 MAR 02 / Pay date 01 APR 02							
SHORT TERM INTEREST ADJUSTMENT		4716	42 45	0 00	0 00	42 45	Received this period
CUSIP 824999A44 Ex date 05 JUN 02 / Pay date 05 JUN 02							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Cash and cash equivalents						
SHORT TERM INTEREST ADJUSTMENT	4716 0 000	8 78	0 00	0 00	8 78	Received this period
CUSIP 824999AA4 Ex date 05 AUG 02 / Pay date 05 AUG 02						
SHORT TERM INTEREST ADJUSTMENT	4716 0 000	122 57	0 00	0 00	122 57	Received this period
CUSIP 824999AA4 Ex date 05 SEP 02 / Pay date 05 SEP 02						
Total short term investment funds		4 569 17 2,505 37 41,708 41 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00	4 569 17 2 505 37 41,708 41 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period
		39,644 61	0 00	0 00	39 644 61	Earned income
Total cash and cash equivalents		4 569 17 2,505 37 41 708 41 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00	4 569 17 2 505 37 41 708 41 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period
		39 644 61	0 00	0 00	39 644 61	Earned income
Total Income		4 569 17 2 505 37 176,210 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00	4 569 17 2 505 37 176,210 00 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period
		174,146 20	0 00	0 00	174,146 20	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Expense						
Other assets						
Miscellaneous						
United States - USD						
6031005 CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF JUNE 2002 CUSIP 999938368 Value date 15 JUL 02 / Entry date 15 JUL 02	0000 0 000	1 229 85	0 00	0 00	- 1 229 65	Paid this period
6031005 - CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF APRIL 2002 CUSIP 999938368 Value date 15 MAY 02 / Entry date 15 MAY 02	0000 0 000	- 2 474 51	0 00	0 00	2 474 51	Paid this period
6031005 - CORPORATE FEE FOR SECURITIES LENDING REGULAR FEE FOR ACCOUNT 28 02172 FOR GAIN ON AL FA DTD 10/11/96 CUSIP 899938368 Value date 20 MAR 02 / Entry date 20 MAR 02	0000 0 000	1 841 49	0 00	0 00	- 1 641 49	Paid this period
6031005 - CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF NOVEMBER 2002 CUSIP 999938368 Value date 18 DEC 02 / Entry date 18 DEC 02	0000 0 000	1 034 67	0 00	0 00	1 034 67	Paid this period
6031005 CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF AUGUST 2002 CUSIP 999938368 Value date 16 SEP 02 / Entry date 16 SEP 02	0000 0 000	1 069 76	0 00	0 00	- 1 089 76	Paid this period
6031005 - CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF MAY 2002 CUSIP 999938368 Value date 17 JUN 02 / Entry date 17 JUN 02	0000 0 000	2 275 35	0 00	0 00	- 2 275 35	Paid this period
6031005 CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF JULY 2002 CUSIP 999938368 Value date 15 AUG 02 / Entry date 15 AUG 02	0000 0 000	1 087 88	0 00	0 00	1 087 88	Paid this period
6031005 - CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF MARCH 2002 CUSIP 999938368 Value date 15 APR 02 / Entry date 15 APR 02	0000 0 000	- 2 616 47	0 00	0 00	2 616 47	Paid this period
6031005 CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF DECEMBER 2001 CUSIP 999938368 Value date 15 JAN 02 / Entry date 15 JAN 02	0000 0 000	3 467 07	0 00	0 00	3 467 07	Paid this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Expense</i>						
Other assets						
6031005 - CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF FEBRUARY 2002 CUSIP 999938368 Value date 15 MAR 02 / Entry date 15 MAR 02	0000 0 000	2 638 55	0 00	0 00	2 638 55	Paid this period
6031005 - CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF OCTOBER 2002 CUSIP 999938368 Value date 15 NOV 02 / Entry date 15 NOV 02	0000 0 000	582 59	0 00	0 00	582 59	Paid this period
6031005 - CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF JANUARY 2002 CUSIP 999938368 Value date 15 FEB 02 / Entry date 15 FEB 02	0000 0 000	- 3 388 08	0 00	0 00	3 388 08	Paid this period
6031005 - CORPORATE FEE FOR SECURITIES LENDING FOR THE MONTH OF SEPTEMBER 2002 CUSIP 999938368 Value date 15 OCT 02 / Entry date 15 OCT 02	0000 0 000	831 85	0 00	0 00	831 85	Paid this period
6031006 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF JANUARY 2002 CUSIP 999938376 Value date 15 FEB 02 / Entry date 15 FEB 02	0000 0 000	3 143 43	0 00	0 00	3 143 43	Paid this period
6031008 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF AUGUST 2002 CUSIP 999938376 Value date 16 SEP 02 / Entry date 16 SEP 02	0000 0 000	1 197 53	0 00	0 00	1 197 53	Paid this period
6031006 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF APRIL 2002 CUSIP 999938376 Value date 15 MAY 02 / Entry date 15 MAY 02	0000 0 000	2 326 69	0 00	0 00	2 326 69	Paid this period
6031006 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF NOVEMBER 2002 CUSIP 999938376 Value date 16 DEC 02 / Entry date 16 DEC 02	0000 0 000	7 261 50	0 00	0 00	7 261 50	Paid this period
6031006 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF JULY 2002 CUSIP 999938376 Value date 15 AUG 02 / Entry date 15 AUG 02	0000 0 000	1 194 81	0 00	0 00	1 194 81	Paid this period
6031008 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF MAY 2002 CUSIP 999938376 Value date 17 JUN 02 / Entry date 17 JUN 02	0000 0 000	2 041 80	0 00	0 00	2 041 80	Paid this period

Portfolio Statement

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

1 JAN 02 - 31 DEC 02

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Expense						
Other assets						
6031006 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF OCTOBER 2002 CUSIP 999938376 Value date 15 NOV 02 / Entry date 15 NOV 02	0000 0 000	3 601 61	0 00	0 00	- 3 601 61	Paid this period
6031006 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF MARCH 2002 CUSIP 999938376 Value date 15 APR 02 / Entry date 15 APR 02	0000 0 000	2 630 63	0 00	0 00	2 630 63	Paid this period
6031006 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF DECEMBER 2001 CUSIP 999938376 Value date 15 JAN 02 / Entry date 15 JAN 02	0000 0 000	2 635 43	0 00	0 00	2 635 43	Paid this period
6031006 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF FEBRUARY 2002 CUSIP 999938376 Value date 15 MAR 02 / Entry date 15 MAR 02	0000 0 000	2 613 45	0 00	0 00	- 2 613 45	Paid this period
6031006 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF SEPTEMBER 2002 CUSIP 999938376 Value date 15 OCT 02 / Entry date 15 OCT 02	0000 0 000	4 619 12	0 00	0 00	4 619 12	Paid this period
6031006 - GOVERNMENT FEE FOR SECURITIES LENDING FOR THE MONTH OF JUNE 2002 CUSIP 999938376 Value date 15 JUL 02 / Entry date 15 JUL 02	0000 0 000	1 065 06	0 00	0 00	1 065 06	Paid this period
Total miscellaneous		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 58,668 98	0 00	0 00	- 58,668 98	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 58,668 98	0 00	0 00	- 58,668 98	Expenses recognized
Total other assets		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 58,668 98	0 00	0 00	- 58,668 98	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 58,668 98	0 00	0 00	- 58,668 98	Expenses recognized

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Expense</i>						
Cash and cash equivalents						
Currency						
United States - USD						
CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30 02 Value date 30 SEP 02 / Entry date 30 SEP 02	0000 0 000	4 607 02	0 00	0 00	4 607 02	Paid this period
CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 06 30 02 Value date 28 JUN 02 / Entry date 28 JUN 02	0000 0 000	4 797 04	0 00	0 00	4 797 04	Paid this period
CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 03 31 02 Value date 29 MAR 02 / Entry date 29 MAR 02	0000 0 000	6 497 93	0 00	0 00	6 497 93	Paid this period
CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 12 31 02 Value date 31 DEC 02 / Entry date 31 DEC 02	0000 0 000	6 146 52	0 00	0 00	6 146 52	Paid this period
DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 09 30-02 Value date 30 SEP 02 / Entry date 30 SEP 02	0000 0 000	18 320 00	0 00	0 00	18 320 00	Paid this period
DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 06 30 02 Value date 28 JUN 02 / Entry date 28 JUN 02	0000 0 000	21 595 00	0 00	0 00	- 21 595 00	Paid this period
DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 03 31 02 Value date 29 MAR 02 / Entry date 29 MAR 02	0000 0 000	27 195 00	0 00	0 00	27 195 00	Paid this period
DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 12 31 02 Value date 31 DEC 02 / Entry date 31 DEC 02	0000 0 000	38 335 00	0 00	0 00	38 335 00	Paid this period
Total currency		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 127,493 51	0 00	0 00	127 493 51	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 127,493 51	0 00	0 00	127,493 51	Expenses recognized

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Cash and cash equivalents

Total cash and cash equivalents						
0.00	0.00	0.00	0.00	0.00	0.00	Payable last period
0.00	0.00	0.00	0.00	0.00	0.00	Payable this period
- 127,493.51	- 127,493.51	0.00	0.00	0.00	0.00	Paid this period
0.00	0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
0.00	0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
0.00	0.00	0.00	0.00	0.00	0.00	Tax reclaims received
0.00	0.00	0.00	0.00	0.00	0.00	Income purchased this period
0.00	0.00	0.00	0.00	0.00	0.00	Income sold this period
- 127,493.51	- 127,493.51	0.00	0.00	0.00	0.00	Expenses recognized

Total expense

0.00	0.00	0.00	0.00	0.00	0.00	Payable last period
0.00	0.00	0.00	0.00	0.00	0.00	Payable this period
- 186,162.49	- 186,162.49	0.00	0.00	0.00	0.00	Paid this period
0.00	0.00	0.00	0.00	0.00	0.00	Tax recoverable last period
0.00	0.00	0.00	0.00	0.00	0.00	Tax recoverable this period
0.00	0.00	0.00	0.00	0.00	0.00	Tax reclaims received
0.00	0.00	0.00	0.00	0.00	0.00	Income purchased this period
0.00	0.00	0.00	0.00	0.00	0.00	Income sold this period
- 186,162.49	- 186,162.49	0.00	0.00	0.00	0.00	Expenses recognized

Portfolio Statement

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Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Security Receipts	0 00	0 00	1 00	1 448 00	0 00 0 00	0 00	0 00	0 00
Miscellaneous Cash Receipts	32 50	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Miscellaneous Cash Disbursements	0 00	53 000 000 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	38 150 17	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers In	53,064 445 70	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	53,064,478 20	- 53,038,150 17	1 00	1 448 00	0 00 0 00	0 00	0 00	0 00
Total unrealized gain/loss security disbursements less receipts								1,447 00

Portfolio Statement

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Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Funding & Disbursement Detail Security Receipts

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Transtation	Total
6 Dec 02	ESCROW SEAGATE TECHNOLOGY	1 00	1 448 00	0 00	0 00	0 00	0 00
2 Jan 03	Shares/PAR 18 100 000			0 00			
CUSIP #11804988	RECEIVED FROM A/C # 26 02475						
Total security receipts		1 00	1,448 00	0 00 0 00	0 00	0 00	0 00

Miscellaneous Cash Receipts

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Transtation	Total
4 Jun 02	United States dollar	0 00	0 00	32 50	0 00	0 00	0 00
4 Jun 02	RECEIVED CHECK REPRESENTING FREEDOM FERUM S PRO RATA SHARE OF THE SETTLEMENT FUND IN THE AETNA INC SECURITES LITIGATION						
Total miscellaneous cash receipts		0 00	0 00	32 50	0 00	0 00	0 00

Miscellaneous Cash Disbursements

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Transtation	Total
24 Jan 02	United States dollar	0 00	0 00	1 000 000 00	0 00	0 00	0 00
24 Jan 02	TRANSFERRED VIA FED FUND WIRE TO CRESTAR PER CLIENTS INSTRUCTION						
30 Jan 02	United States dollar	0 00	0 00	1 000 000 00	0 00	0 00	0 00
30 Jan 02	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST PER CLIENTS INSTRUCTION						
1 Feb 02	United States dollar	0 00	0 00	2 000 000 00	0 00	0 00	0 00
1 Feb 02	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST BANK PER CLIENTS INSTRUCTION						
6 Feb 02	United States dollar	0 00	0 00	1 000 000 00	0 00	0 00	0 00
6 Feb 02	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION						
15 Feb 02	United States dollar	0 00	0 00	1 000 000 00	0 00	0 00	0 00
15 Feb 02	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Funding & Disbursement Detail *Miscellaneous Cash Disbursements*

<u>Value date</u> Entry date Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
20 Feb 02 20 Feb 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
28 Feb 02 28 Feb 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	- 1 000 000 00	0 00	0 00	0 00
5 Mar 02 5 Mar 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
8 Mar 02 8 Mar 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	- 1,000 000 00	0 00	0 00	0 00
15 Mar 02 15 Mar 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
25 Mar 02 25 Mar 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
29 Mar 02 29 Mar 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	- 1 000 000 00	0 00	0 00	0 00
3 Apr 02 3 Apr 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
10 Apr 02 10 Apr 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
15 Apr 02 15 Apr 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
19 Apr 02 19 Apr 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	- 1 000 000 00	0 00	0 00	0 00
29 Apr 02 29 Apr 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Funding & Disbursement Detail *Miscellaneous Cash Disbursements*

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<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
30 Apr 02 30 Apr 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
3 May 02 3 May 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
15 May 02 15 May 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
22 May 02 22 May 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
29 May 02 29 May 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
3 Jun 02 3 Jun 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
10 Jun 02 10 Jun 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
14 Jun 02 14 Jun 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	2 000 000 00	0 00	0 00	0 00
3 Jul 02 3 Jul 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	1 000 000 00	0 00	0 00	0 00
12 Jul 02 12 Jul 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	2 000 000 00	0 00	0 00	0 00
29 Jul 02 29 Jul 02	United States dollar TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	2 000 000 00	0 00	0 00	0 00

Account number 2602172
 Account Name FREEDOM FORUM, INC - CASH

◆ Funding & Disbursement Detail
 Miscellaneous Cash Disbursements

1 JAN 02 - 31 DEC 02

Portfolio Statement

Value date	Entry date	Asset ID	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
8 Aug 02	8 Aug 02	United States dollar	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	2 000 000 00	0 00	0 00	0 00
20 Aug 02	20 Aug 02	United States dollar	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	2 000 000 00	0 00	0 00	0 00
9 Sep 02	9 Sep 02	United States dollar	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	- 2 000 000 00	0 00	0 00	0 00
12 Sep 02	12 Sep 02	United States dollar	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	- 3 000 000 00	0 00	0 00	0 00
10 Oct 02	10 Oct 02	United States dollar	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
30 Oct 02	30 Oct 02	United States dollar	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
18 Nov 02	18 Nov 02	United States dollar	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION FOR THE BENEFIT OF FREEDOM FORUM	0 00	0 00	3 000 000 00	0 00	0 00	0 00
18 Dec 02	18 Dec 02	United States dollar	TRANSFERRED VIA FED FUND WIRE TO SUNTRUST RICHMOND PER CLIENTS INSTRUCTION FOR BENEFIT OF FREEDOM FORUM	0 00	0 00	2 000 000 00	0 00	0 00	0 00
Total miscellaneous cash disbursements									
				0 00	0 00	- 53,000,000 00	0 00	0 00	0 00
Interportfolio Transfers Out									
Value date	Entry date	Asset ID	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
3 Jun 02	3 Jun 02	United States dollar	FUNDS TRANSFERRED TO A/C 17-74990	0 00	0 00	17 93	0 00	0 00	0 00
3 May 02	3 May 02	United States dollar	FUNDS TRANSFERRED TO A/C #17 74990	0 00	0 00	23 16	0 00	0 00	0 00
Total									

Portfolio Statement

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Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Funding & Disbursement Detail *Interportfolio Transfers Out*

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
2 Jul 02 2 Jul 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 37682 ZZ-FREEDOM FORUM INC MANNING PER CLIENT DIRECTION	0 00	0 00	37 974 77	0 00	0 00	0 00
23 Jul 02 23 Jul 02	United States dollar FUNDS TRANSFERRED TO A/C 17 74990	0 00	0 00	16 80	0 00	0 00	0 00
2 Aug 02 2 Aug 02	United States dollar TRANSFERRED TO DEPOSITORY CUSTODY SERVICE ACCOUNT 17-74990 *TNT LDN FRE01 FREEDOM SCUD	0 00	0 00	18 81	0 00	0 00	0 00
7 Nov 02 7 Nov 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 *FREEDOM FORUM INC JP MORGN PER SPONSOR DIRECTION TO COVER NEGATIVE INCOME BALANCE	0 00	0 00	85 75	0 00	0 00	0 00
8 Nov 02 8 Nov 02	United States dollar FUNDS TRANSFERRED TO A/C 17 74990 FRE01 PER CLIENT DIRECTION	0 00	0 00	12 95	0 00	0 00	0 00
Total interportfolio transfers out		0 00	0 00	- 38,150 17	0 00	0 00	0 00

Interportfolio Transfers In

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
2 Jan 02 2 Jan 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02473 *FREEDOM FORUM INC TATTERS	0 00	0 00	281 727 83	0 00	0 00	0 00
2 Jan 02 2 Jan 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02466 INC MEDIA FD FREEDOM FORUM	0 00	0 00	6 033 50	0 00	0 00	0 00
2 Jan 02 2 Jan 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 37682 *FREEDOM FORUM INC MANNING	0 00	0 00	302 249 15	0 00	0 00	0 00

Portfolio Statement

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Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

Funding & Disbursement Detail

Interfolio Transfers In

Value date	Entry date	Asset ID	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
2 Jan 02			United States dollar RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	76 050 53		0 00	0 00
			-FREEDOM FORUM INC TAG CASH MANAGEMENT ADVISORY ACCOUNT 26 05622						
2 Jan 02			United States dollar RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	134 397 34		0 00	0 00
			-FREEDOM FORUM INC JP MORGN MANAGEMENT ADVISORY ACCOUNT 26 02475						
7 Jan 02			United States dollar RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	58 81		0 00	0 00
			MANAGEMENT ADVISORY ACCOUNT 26 02467 INC PROVI ZZ-FREEDOM FORUM						
7 Jan 02			United States dollar RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	63 76		0 00	0 00
			MANAGEMENT ADVISORY ACCOUNT 26 05621 ZZ-FREEDOM FORUM FAN ASSETM						
7 Jan 02			United States dollar RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	7 80		0 00	0 00
			MANAGEMENT ADVISORY ACCOUNT 26 32083 FREEDOM FORUM - BARCLAYS						
7 Jan 02			United States dollar RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	11 496 46		0 00	0 00
			MANAGEMENT ADVISORY ACCOUNT 26 32087, ZZ-FREEDOM FORUM INC GENES						
7 Jan 02			United States dollar RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	16 724 85		0 00	0 00
			MANAGEMENT ADVISORY ACCOUNT 26 51121 ZZ-FREEDOM FORUM INC HSU CA						
11 Jan 02			United States dollar RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	1 261 84		0 00	0 00
			MANAGEMENT ADVISORY ACCOUNT 26 02467, INC-PROVI ZZ-FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION						
22 Jan 02			United States dollar RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	30 52		0 00	0 00
			MANAGEMENT ADVISORY ACCOUNT 26 32087 ZZ-FREEDOM FORUM INC -GENES TRANSFER FUNDS PER CLIENT DIRECTION						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Funding & Disbursement Detail Interportfolio Transfers In

Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
Entry date	Transaction description						
Asset ID							
31 Jan 02	United States dollar	0 00	0 00	3 000 000 00	0 00	0 00	0 00
31 Jan 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 37682 ZZ FREEDOM FORUM INC MANNING TRANSFER FUNDS PER CLIENT DIRECTION						
1 Feb 02	United States dollar	0 00	0 00	466 899 14	0 00	0 00	0 00
1 Feb 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02473 FREEDOM FORUM INC- TATTERS						
1 Feb 02	United States dollar	0 00	0 00	136 718 82	0 00	0 00	0 00
1 Feb 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 FREEDOM FORUM INC JP MORGN						
1 Feb 02	United States dollar	0 00	0 00	211 106 03	0 00	0 00	0 00
1 Feb 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05622 *FREEDOM FORUM INC TAG CASH						
1 Feb 02	United States dollar	0 00	0 00	312 315 86	0 00	0 00	0 00
1 Feb 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 37682 FREEDOM FORUM INC MANNING						
1 Feb 02	United States dollar	0 00	0 00	7 230 86	0 00	0 00	0 00
1 Feb 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02466 INC MEDIA FD FREEDOM FORUM						
15 Feb 02	United States dollar	0 00	0 00	3 000 000 00	0 00	0 00	0 00
15 Feb 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05622 *FREEDOM FORUM INC TAG CASH TRANSFER FUNDS PER CLIENT DIRECTION						
21 Feb 02	United States dollar	0 00	0 00	1 059 74	0 00	0 00	0 00
21 Feb 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-51121 ZZ-FREEDOM FORUM INC HSU CA TRANSFER FUNDS PER CLIENT DIRECTION						
21 Feb 02	United States dollar	0 00	0 00	686 27	0 00	0 00	0 00
21 Feb 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02467 INC PROVI ZZ-FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Funding & Disbursement Detail

Interportfolio Transfers In

Account number 2602172
 Account Name FREEDOM FORUM, INC - CASH

Value date	Entry date	Asset ID	Security description	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
22 Feb 02	22 Feb 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	197 52		0 00	0 00
			ZZ-FREEDOM FORUM INC-HSU CA TRANSFER FUNDS	PER CLIENT DIRECTION						
			MANAGEMENT ADVISORY ACCOUNT 28-51121							
1 Mar 02	1 Mar 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	282 197 38		0 00	0 00
			-FREEDOM FORUM INC TAG CASH							
			MANAGEMENT ADVISORY ACCOUNT 28 05822							
1 Mar 02	1 Mar 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	913 836 86		0 00	0 00
			-FREEDOM FORUM INC MANNING							
			MANAGEMENT ADVISORY ACCOUNT 28 37692							
1 Mar 02	1 Mar 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	7 553 64		0 00	0 00
			MANAGEMENT ADVISORY ACCOUNT 28 02468							
			MEDIA FD FREEDOM FORUM							
1 Mar 02	1 Mar 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	460 926 36		0 00	0 00
			-FREEDOM FORUM INC TATTERS							
			MANAGEMENT ADVISORY ACCOUNT 28-02473							
1 Mar 02	1 Mar 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	134 035 72		0 00	0 00
			-FREEDOM FORUM INC JP MORGAN							
			MANAGEMENT ADVISORY ACCOUNT 28 02475							
18 Mar 02	18 Mar 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	3 000 000 00		0 00	0 00
			-FREEDOM FORUM INC TAG CASH TRANSFER FUNDS							
			MANAGEMENT ADVISORY ACCOUNT 28-05822							
			PER CLIENT DIRECTION							
1 Apr 02	1 Apr 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	292 640 32		0 00	0 00
			-FREEDOM FORUM INC TATTERS							
			MANAGEMENT ADVISORY ACCOUNT 28 02473							
1 Apr 02	1 Apr 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT	0 00	0 00	187 728 70		0 00	0 00
			-FREEDOM FORUM INC JP MORGAN							
			MANAGEMENT ADVISORY ACCOUNT 28 02475							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Funding & Disbursement Detail

Interportfolio Transfers In

Value date Security description Transaction description Asset ID

Entry date	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Transaction	Total
1 Apr 02	United States dollar	0 00	0 00	92 758 33	0 00	0 00	0 00	0 00
1 Apr 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05622							
	-FREEDOM FORUM INC TAG CASH							
1 Apr 02	United States dollar	0 00	0 00	248 738 93	0 00	0 00	0 00	0 00
1 Apr 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 37682							
	-FREEDOM FORUM INC MANNING							
1 Apr 02	United States dollar	0 00	0 00	3 044 82	0 00	0 00	0 00	0 00
1 Apr 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02466 INC							
	MEDIA FD FREEDOM FORUM							
2 Apr 02	United States dollar	0 00	0 00	593 26	0 00	0 00	0 00	0 00
2 Apr 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 32087							
	ZZ-FREEDOM FORUM INC GENES TRANSFER FUNDS							
	PER CLIENT DIRECTION							
4 Apr 02	United States dollar	0 00	0 00	3 000 000 00	0 00	0 00	0 00	0 00
4 Apr 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05622							
	FREEDOM FORUM INC TAG CASH TRANSFER FUNDS							
	PER CLIENT DIRECTION							
1 May 02	United States dollar	0 00	0 00	54 864 85	0 00	0 00	0 00	0 00
1 May 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475							
	-FREEDOM FORUM INC JP MORGN							
1 May 02	United States dollar	0 00	0 00	121 044 56	0 00	0 00	0 00	0 00
1 May 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05622							
	-FREEDOM FORUM INC TAG CASH							
1 May 02	United States dollar	0 00	0 00	192 334 16	0 00	0 00	0 00	0 00
1 May 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 37682							
	-FREEDOM FORUM INC MANNING							
1 May 02	United States dollar	0 00	0 00	7 228 93	0 00	0 00	0 00	0 00
1 May 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02466 INC							
	MEDIA FD FREEDOM FORUM							

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Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

Funding & Disbursement Detail

Interportfolio Transfers In

Value date Entry date Security description Market value Cost Transaction amount Market Realized gain/loss Total

1 May 02	1 May 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02473 -FREEDOM FORUM INC -TATTERS	0 00	0 00	290 868 20		0 00	0 00
2 May 02	2 May 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05622 -FREEDOM FORUM INC TAG CASH TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00		0 00	0 00
22 May 02	22 May 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-05622 -FREEDOM FORUM INC-TAG CASH TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00		0 00	0 00
3 Jun 02	3 Jun 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02475 -FREEDOM FORUM,INC JP MORG	0 00	0 00	133 667 44		0 00	0 00
3 Jun 02	3 Jun 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28 05822 -FREEDOM FORUM INC TAG CASH	0 00	0 00	200 250 76		0 00	0 00
3 Jun 02	3 Jun 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-37682 -FREEDOM FORUM INC -MANNING	0 00	0 00	199 925 11		0 00	0 00
3 Jun 02	3 Jun 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28 02466 INC MEDIA FD FREEDOM FORUM	0 00	0 00	8 067 13		0 00	0 00
3 Jun 02	3 Jun 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02473 -FREEDOM FORUM INC TATTERS	0 00	0 00	418 676 10		0 00	0 00
12 Jun 02	12 Jun 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 32087, ZZ-FREEDOM FORUM INC -GENES TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	1 937 12		0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

◆ Funding & Disbursement Detail Interportfolio Transfers In

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
14 Jun 02 14 Jun 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 37682 ZZ*FREEDOM FORUM INC -MANNING TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
1 Jul 02 1 Jul 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02473 *FREEDOM FORUM INC- TATTERS	0 00	0 00	298 487 72	0 00	0 00	0 00
1 Jul 02 1 Jul 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 *FREEDOM FORUM INC JP MORGN	0 00	0 00	183 592 52	0 00	0 00	0 00
1 Jul 02 1 Jul 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-05622 *FREEDOM FORUM INC TAG CASH	0 00	0 00	9 506 69	0 00	0 00	0 00
1 Jul 02 1 Jul 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 37682 *FREEDOM FORUM INC MANNING	0 00	0 00	579 493 28	0 00	0 00	0 00
1 Jul 02 1 Jul 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02466 INC MEDIA FD FREEDOM FORUM	0 00	0 00	2 976 55	0 00	0 00	0 00
12 Jul 02 12 Jul 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05622 FREEDOM FORUM INC TAG CASH PER SPONSOR DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
23 Jul 02 23 Jul 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02467 INC PROVI ZZ*FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	642 63	0 00	0 00	0 00
1 Aug 02 1 Aug 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02466 INC MEDIA FD FREEDOM FORUM	0 00	0 00	7 228 22	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Funding & Disbursement Detail Interportfolio Transfers In

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Transtation	Total
1 Aug 02 1 Aug 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02473 *FREEDOM FORUM INC--TATTERS	0 00	0 00	574 814 47	0 00	0 00	0 00
1 Aug 02 1 Aug 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 *FREEDOM FORUM INC JP MORGN	0 00	0 00	91 578 68	0 00	0 00	0 00
1 Aug 02 1 Aug 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-05622 *FREEDOM FORUM INC TAG CASH	0 00	0 00	62 058 65	0 00	0 00	0 00
2 Aug 02 2 Aug 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-37682 ZZ*FREEDOM FORUM INC MANNING TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	23 29	0 00	0 00	0 00
7 Aug 02 7 Aug 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-05622 *FREEDOM FORUM INC-TAG CASH TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
27 Aug 02 27 Aug 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-05622, *FREEDOM FORUM INC TAG CASH TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
3 Sep 02 3 Sep 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02466 INC MEDIA FD FREEDOM FORUM	0 00	0 00	8 019,84	0 00	0 00	0 00
3 Sep 02 3 Sep 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02473 *FREEDOM FORUM INC TATTERS	0 00	0 00	1 052 793 72	0 00	0 00	0 00
3 Sep 02 3 Sep 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 *FREEDOM FORUM INC JP MORGN	0 00	0 00	142 968 07	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Funding & Disbursement Detail Interportfolio Transfers In

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
12 Sep 02 12 Sep 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02473 *FREEDOM FORUM INC TATTERS TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
16 Sep 02 10 Sep 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05822 *FREEDOM FORUM INC TAG CASH TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 200 000 00	0 00	0 00	0 00
19 Sep 02 19 Sep 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 *FREEDOM FORUM INC JP MORGN PER SPONSOR DIRECTION	0 00	0 00	1 785 040 46	0 00	0 00	0 00
27 Sep 02 27 Sep 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 *FREEDOM FORUM INC JP MORGN PER SPONSOR DIRECTION	0 00	0 00	177 331 36	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05622 *FREEDOM FORUM INC TAG CASH TO FUND CONSTRUCTION PROJECT COST	0 00	0 00	105 999 96	0 00	0 00	0 00
1 Oct 02 1 Oct 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02468 INC MEDIA FD FREEDOM FORUM	0 00	0 00	2 935 89	0 00	0 00	0 00
1 Oct 02 1 Oct 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02473 FREEDOM FORUM INC TATTERS	0 00	0 00	480 195 12	0 00	0 00	0 00
1 Oct 02 1 Oct 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 13763 *FREEDOM FORUM INC RICE HAL	0 00	0 00	1 170 00	0 00	0 00	0 00
1 Oct 02 1 Oct 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 13764 *FREEDOM FORUM INC HOOVER	0 00	0 00	1 691 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

Funding & Disbursement Detail

Interportfolio Transfers In

Value date Entry date Asset ID Security description Market value Cost Transaction amount Market Realized gain/loss Total

1 Oct 02	1 Oct 02		United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 13765 -FREEDOM FORUM INC-BATTERYM	0 00	0 00	3,261 08		0 00	0 00
2 Oct 02	2 Oct 02		United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 -FREEDOM FORUM INC JP MORGN PER SPONSOR DIRECTION	0 00	0 00	21 488 50		0 00	0 00
7 Oct 02	7 Oct 02		United States dollar FUNDS RECEIVED FROM A/C 17-74990 TRANSFER PER CLIENT DIRECTION	0 00	0 00	14 385 13		0 00	0 00
21 Oct 02	21 Oct 02		United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 -FREEDOM FORUM INC JP MORGN PER SPONSOR DIRECTION	0 00	0 00	8 961 36		0 00	0 00
31 Oct 02	31 Oct 02		United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-05822 -FREEDOM FORUM INC-TAG CASH TO FUND CONSTRUCTION PROJECT COST	0 00	0 00	105 999 96		0 00	0 00
1 Nov 02	1 Nov 02		United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02466 INC - MEDIA FD FREEDOM FORUM	0 00	0 00	7 553 81		0 00	0 00
1 Nov 02	1 Nov 02		United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02473 -FREEDOM FORUM INC-TATTERS	0 00	0 00	687 785 92		0 00	0 00
1 Nov 02	1 Nov 02		United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 13764 -FREEDOM FORUM INC-HOOVER	0 00	0 00	10 837 64		0 00	0 00
1 Nov 02	1 Nov 02		United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 13765 -FREEDOM FORUM INC BATTERYM	0 00	0 00	15 084 31		0 00	0 00

Portfolio Statement

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Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Funding & Disbursement Detail Interportfolio Transfers In

<u>Value date</u> Entry date Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Transtation	Total
13 Nov 02 13 Nov 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 FREEDOM FORUM INC JP MORGH PER SPONSOR DIRECTION	0 00	0 00	96,474 61	0 00	0 00	0 00
18 Nov 02 18 Nov 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02473 *FREEDOM FORUM INC TATTERS TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
29 Nov 02 29 Nov 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05622 *FREEDOM FORUM INC TAG CASH TO FUND CONSTRUCTION PROJECT COST	0 00	0 00	105 999 96	0 00	0 00	0 00
2 Dec 02 2 Dec 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02466 INC - MEDIA FD FREEDOM FORUM	0 00	0 00	8 019 65	0 00	0 00	0 00
2 Dec 02 2 Dec 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02473 *FREEDOM FORUM INC -TATTERS	0 00	0 00	487 274 73	0 00	0 00	0 00
2 Dec 02 2 Dec 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 05622 *FREEDOM FORUM INC TAG CASH	0 00	0 00	376 583 58	0 00	0 00	0 00
2 Dec 02 2 Dec 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-13763 *FREEDOM FORUM INC RICE HAL	0 00	0 00	3 618 62	0 00	0 00	0 00
2 Dec 02 2 Dec 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 13764 *FREEDOM FORUM INC HOOVER	0 00	0 00	3 565 53	0 00	0 00	0 00
2 Dec 02 2 Dec 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 13765 *FREEDOM FORUM INC BATTERYM	0 00	0 00	15 523 98	0 00	0 00	0 00

Portfolio Statement

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Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

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◆ Funding & Disbursement Detail *Interportfolio Transfers In*

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
6 Dec 02 6 Dec 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 *FREEDOM FORUM INC JP MORGN PER SPONSOR DIRECTION	0 00	0 00	5 94	0 00	0 00	0 00
13 Dec 02 13 Dec 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475 ZZ*FREEDOM FORUM,INC JP MOR PER SPONSOR DIRECTION	0 00	0 00	260 00	0 00	0 00	0 00
31 Dec 02 31 Dec 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-05622 *FREEDOM FORUM INC TAG CASH PER SPONSOR DIRECTION	0 00	0 00	105 999 96	0 00	0 00	0 00
Total Interportfolio transfers in		0 00	0 00	53 064 445 70	0 00	0 00	0 00
Total		1 00	1,448 00		0 00	0 00	0 00
Total unrealized gain/loss security disbursements less receipts							1,447 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Capital Change Detail

Ex date Shares Original security description/Asset ID Original cost Change description Payment Resulting security description/Asset ID Resulting cost Realized gain/loss Market Translation

Equities

United States

10 Sep 02	00	CD1 COM PROCEEDS FROM COM STRK	0.00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/27/98 THRU 8/30/98 ON NET CLASS SETTLEMENT FUND FOR ASPEC TECHNOLOGY LITIGATION 28 02488	33 894 01	0.00	33 894 01	0.00	
11 Oct 02	00	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 828908915	0.00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/96 ON NET CLASS SETTLEMENT FUND A/C 28 02471	226 54	0.00	226 54	0.00	
11 Oct 02	00	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 828908915	0.00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/96 ON NET CLASS SETTLEMENT FUND A/C 28 02470	67 24	0.00	67 24	0.00	
11 Oct 02	00	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 828908915	0.00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/96 ON NET CLASS SETTLEMENT FUND A/C 28 02469	677 35	0.00	677 35	0.00	
11 Oct 02	00	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 828908915	0.00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/96 ON NET CLASS SETTLEMENT FUND A/C 28 02478	1 132 71	0.00	1 132 71	0.00	
21 Oct 02	00	CITYSCAPE FINL CORP COM CUSIP 178778105	0.00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/1/98 THRU 10/22/97 ON NET CLASS SETTLEMENT FUND 28 02468	2 100 15	0.00	2 100 15	0.00	

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602172
Account Name FREEDOM FORUM, INC - CASH

Capital Change Detail

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Equities

Ex date	Shares	Original security description/Asset ID	Original cost	Change description	Payment	Resulting security description/Asset ID	Resulting Shares	Amount	Realized gain/loss
20 Dec 02	5 201 15	SUNBEAM CORP COM CUSIP 887071102	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/23/97 THRU 8/30/98 ON NET CLASS SETTLEMENT FUND 26 31214 CLOSED	5 201 15			0 00	5 201 15
20 Dec 02	886 12	SUNBEAM CORP COM CUSIP 887071102	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/23/97 THRU 8/30/98 ON NET CLASS SETTLEMENT FUND 26 32088 CLOSED	886 12			0 00	886 12
20 Dec 02	979 25	SUNBEAM CORP COM CUSIP 887071102	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/23/97 THRU 8/30/98 ON NET CLASS SETTLEMENT FUND 26 38747 CLOSED	979 25			0 00	979 25

United States

Total United States	0 00	45 164 52	0 00	45 164 52	0 00	0 00	45 164 52	0 00	0 00
Total Equities	0 00	45 164 52	0 00	45 164 52	0 00	0 00	45 164 52	0 00	0 00
Total Payment Income	0 00	45 164 52	0 00	45 164 52	0 00	0 00	45 164 52	0 00	0 00

Portfolio Statements

1 JAN 02 - 31 DEC 02

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Change in Cash Value	2
Asset Summary	3
Asset Detail - Base Currency	4
* Pending Transactions Detail	7
Investment Transaction Summary	8
Investment Transaction Detail	9
Income & Expense Summary	20
Income & Expense Detail - Base Currency	22
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AUDITED

Account Name
TATTERSALL ADVISORY GROUP *CS-2L*

Account Number
2605622

Questions?

If you have any questions about this report call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager

JAMES R SCHILLER
CB35

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*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Change in Book and Market Value

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	Cost	Market value	For more information
Opening balance	29 612 933 95	30 698 430 59	
Miscellaneous cash receipts	71 737 232 00	71 737 232 00	See funding & disbursement summary
Total receipts	71 737 232 00	71 737 232 00	See funding & disbursement summary
Interportfolio transfers out	29 055 556 35	29 055 556 35	See funding & disbursement summary
Total disbursements	29 055 556 35	29 055 556 35	See funding & disbursement summary
Income received	1 501 955 22	1 501 955 22	See income & expense summary
Expenses paid	- 96 242 00	96 242 00	See income & expense summary
Unrealized gain/loss change	0 00	356 778 72	See asset summary
Realized gain/loss	1 000 158 04	1 000 158 04	See realized gain/loss summary
Accrued income change	403 011 95	403 011 95	See income & expense summary
Total amortization expense	313 848 03	313 848 03	See income & expense summary
Total OID/MKT accretion income	134 067 73	134 067 73	See income & expense summary
Closing balance	74 823 712 51	75 652 430 43	

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Portfolio Statement

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Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Change in Cash Value

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	Market value	Cost	For more information
Opening balance	3 336 592 64	3 336 592 64	
Miscellaneous cash receipts	71 737 232 00	71 737 232 00	See funding & disbursement summary
Total receipts	71,737 232 00	71 737 232 00	See funding & disbursement summary
Interportfolio transfers out	29 055 556 35	29 055 556 35	See funding & disbursement summary
Total disbursements	29 055 556 35	29 055 556 35	See funding & disbursement summary
Income received	1 501 955 22	1,501 955 22	See income & expense summary
Expenses paid	- 96 242 00	96 242 00	See income & expense summary
Securities bought	77 126 059 29	- 77 126 059 29	See investment transaction summary
Securities sold	34 389 508 60	34 389 508 60	See investment transaction summary
Principal paydowns	974 179 02	974 179 02	See investment transaction summary
Closing balance	5 661 609 84	5 661 609 84	

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Portfolio Statement

31 DEC 2002

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Asset Summary

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Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market value incl accruals	%
<i>Fixed Income</i>								
Government bonds								
United States USD	886,107.64	67,297,705.90 ^{2.9}	66,615,643.56	682,062.34	0.00	682,062.34	68,183,813.51	90.128%
Total government bonds	886,107.64	67,297,705.90 /	66,615,643.56 /	682,062.34	0.00	682,062.34	68,183,813.54	90.128%
Corporate bonds								
United States USD	3,082.50	153,907.50 ^{0.0}	155,166.44	1,258.94	0.00	1,258.94	156,970.00	0.207%
Total corporate bonds	3,082.50	153,907.50 /	155,166.44	1,258.94 /	0.00	1,258.94	156,970.00	0.207%
Government mortgage backed securities								
United States USD	5,918.02	1,124,385.35 ^{6.0}	1,078,134.96	46,250.39	0.00	46,250.39	1,130,303.37	1.494%
Total government mortgage backed securities	5,918.02	1,124,385.35 /	1,078,134.96 /	46,250.39 /	0.00	46,250.39	1,130,303.17	1.494%
Asset backed securities								
United States USD	1,166.66	513,285.00	511,620.87	1,664.13	0.00	1,664.13	514,451.66	0.680%
Total asset backed securities	1,166.66	513,285.00 / ^{0.0}	511,620.87 /	1,664.13	0.00	1,664.13	514,451.66	0.680%
Total fixed income	896,254.82	69,089,283.75	68,360,565.83	728,717.92	0.00	728,717.92	69,985,538.57	92.509%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	5,282.02	5,661,609.84	5,661,609.84	0.00	0.00	0.00	5,666,891.86	7.491%
Total short term investment funds	5,282.02	5,661,609.84	5,661,609.84	0.00	0.00	0.00	5,666,891.86	7.491%
Total cash and cash equivalents	5,282.02	5,661,609.84 ^{0.0}	5,661,609.84	0.00	0.00	0.00	5,666,891.86	7.491%
Total Unrealized Gains						737,615.99		
Total Unrealized Losses						- 8,898.07		
Total	901,636.84	74,750,893.59	74,022,175.67	728,717.92	0.00	728,717.92	75,652,430.43	100.000%

Total Cost Incl Accruals

74,923,712.51

Portfolio Statement

31 DEC 2002

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

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Asset Detail - Base Currency

Description/Asset ID		Accrued		Unrealized gain/loss			
Shares/PAR value	Local market price	income/expense	Market value	Cost	Market	Translation	Total
Fixed Income							
Government bonds							
United States - USD							
US TREAS NTS DTD 00002 3 375 DUE	04-30 2004 REG	CUSIP 912828AB6					
4 200 000 00	102 7279970	24 277 59	4 314 575 87	4 283 209 79	31 366 08	0 00	31 366 08
US TREAS NTS DTD 00004 3 25 DUE	05 31 2004 REG	CUSIP 912828AD2					
2 280 000 00	102 6699980	6 514 30	2 340 875 95	2 308 076 51	32 799 44	0 00	32 799 44
US TREAS NTS DTD 00007 2 25 DUE	07 31 2004 REG	CUSIP 912828AG5					
5 400 000 00	101 3270030	50 845 10	5 471 658 16	5 410 335 94	61 322 22	0 00	61 322 22
US TREAS NTS DTD 00899 3 DUE	01-31 2004 BEO	CUSIP 9128277K2					
3 000 000 00	101 8789980	37 663 05	3 056 369 94	3 045 937 50	10 432 44	0 00	10 432 44
US TREAS NTS DTD 02/15/1995 7 5 DUE	02-15 2005 REG	CUSIP 912827S86					
7 700 000 00	112 1559980	218 131 78	8 636,011 84	8 641 746 09	5 734 25	0 00	5 734 25
US TREAS NTS DTD 04/30/2001 4 DUE	04 30 2003 REG	CUSIP 9128276W7					
800 000 00	100 9270100	5 480 68	807 416 08	809 320 96	1 904 88	0 00	1 904 88
US TREAS NTS DTD 11/15/2000 5 75 DUE	11 15 2005 REG	CUSIP 9128276N7					
5 000 000 00	110 5630040	37 327 35	5 528 150 20	5 428 559 92	99 590 28	0 00	99 590 28
US TREAS NTS 4 625 DUE 05-15 2006 REG	CUSIP 9128276X5						
5 100 000 00	107 8570020	30 624 63	5 500 707 10	5 382 239 18	118 467 92	0 00	118 467 92
US TREAS NTS 5 625 DUE 02 15 2006 REG	CUSIP 912827WB1						
4 400 000 00	110 7109990	93 485 04	4 871 283 95	4 804 250 00	67 033 95	0 00	67 033 95
US TREAS NTS 5 875 DUE 11 15 2004 BEO	CUSIP 912827S57						
6 500 000 00	108 0199970	49 580 44	7 021 299 80	6 953 780 69	67 519 11	0 00	67 519 11
US TREAS NTS 6 5 DUE 05 15 2005 REG	CUSIP 912827T85						
7 700 000 00	111 0110020	64 982 07	8 547 847 15	8 445 210 41	102 636 74	0 00	102 636 74
US TREAS NTS 6 5 DUE 08 15-2005 REG	CUSIP 912827U83						
6 800 000 00	111 8739930	186 851 08	7 607 431 52	7 555 171 88	52 259 64	0 00	52 259 64
US TREAS 7 NT DUE 07-15 2006 REG	CUSIP 912827Y55						
3 100 000 00	115 9380110	100 244 57	3 594,078 34	3 547,804 69	46 273 65	0 00	46 273 65
Total USD		886,107 64	67,297,705 90	66,615,643 56	682,062 34	0 00	682 062 34

Portfolio Statement

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Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
Total United States		886,107 84	67,297,705 90	66,615,643 56	682,062 34	0 00	682,062 34
Total Government Bonds							
61,980,000 00		886,107 84	67,297,705 90	66,615,643 56	682,062 34	0 00	682,062 34
Corporate bonds							
United States - USD							
PNC FDG CORP 6 125 DUE 09-01-2003 REG CUSIP 693478AG8 150 000 00 102 6050000		3 062 50	153 907 50	155 166 44	1 258 94	0 00	1 258 94
Total USD		3,062 50	153,907 50	155,166 44	- 1,258 94	0 00	- 1,258 94
Total United States		3,062 50	153,907 50	155,166 44	- 1,258 94	0 00	- 1,258 94
Total Corporate Bonds							
150,000 00		3,062 50	153,907 50	155,166 44	- 1,258 94	0 00	- 1,258 94
Government mortgage backed securities							
United States - USD							
FNMA POOL # 323705 7 5 DUE 04-01-2029 REG CUSIP 31374TR27 490 422 28 106 2743130		3 065 13	520 947 69	499 762 20	21 185 49	0 00	21 185 49
GNMAII POOL # 080428 SER 2030 ADJ RT 07 20 2030 CUSIP 36225CPN0 521 332 87 103 1390000		2,608 65	537 697 50	512 861 22	24 836 28	0 00	24 836 28
SLM STUD LN TR SER 1998-1 CL A-1 FLTG RTDUE 01-25 2007 REG CUSIP 78442GAX4 65 704 03 100 0550000		248 24	65 740 16	65 511 54	228 62	0 00	228 62
Total USD		5,918 02	1,124,385 35	1,078,134 96	46,250 39	0 00	46,250 39
Total United States		5,918 02	1,124,385 35	1,078,134 96	46,250 39	0 00	46,250 39
Total Government Mortgage Backed Securities							
1,077,459 18		5,918 02	1,124,385 35	1,078,134 96	46,250 39	0 00	46,250 39

Portfolio Statement

Account number 2605622
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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Asset backed securities							
United States - USD							
MBNA MASTER CR CARD TR II 1998 J A 5 25 DUE 02 15-2006 BEO 500 000 00	102 6570000	CUSIP 55262TD17 1 166 66	513 285 00	511 620 87	1 664 13	0 00	1 664 13
Total USD		1 166 66	513,285 00	511,620 87	1 664 13	0 00	1,664 13
Total United States		1,166 66	513,285 00	511 620 87	1 664 13	0 00	1 664 13
Total Asset Backed Securities							
500,000 00		1,166 66	513,285 00	511,620 87	1 664 13	0 00	1 664 13
Total Fixed Income							
63,707,459 18		896,254 82	68,089,283 75	68,360,565 83	728,717 92	0 00	728 717 92
Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Cash and Cash Equivalents

Short term investment funds

USD United States dollar	1 0000000	5 282 02	5 661 609 84	5 661 609 84	0 00	0 00	0 00
Total short term investment funds - all currencies		5,282 02	5,661,609 84	5,661,609 84	0 00	0 00	0 00
Total short term investment funds - all countries		5,282 02	5,661,609 84	5,661,609 84	0 00	0 00	0 00
Total Short Term Investment Funds							
5,661,609 84		5,282 02	5,661,609 84	5,661,609 84	0 00	0 00	0 00
Total Cash and Cash Equivalents							
5 661,609 84		5,282 02	5,661,609 84	5 661,609 84	0 00	0 00	0 00
Total		801,538 84	74,750,893 59	74,022,175 67	728,717 92	0 00	728,717 92
69,369 069 02							

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Pending Transactions Detail

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Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Portfolio Statement

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Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

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◆ Investment Transaction Summary

Asset type	Transaction amount		Cost	Market	Realized gain/loss Translation	Total
	Principal	Accrued Interest				
<i>Principal Paydowns</i>						
Fixed Income						
Government mortgage backed securities	974,179.02	000	- 976,295.02	2,116.00	0.00	2,116.00
Total fixed income	974,179.02	000	- 976,295.02	- 2,116.00	0.00	2,116.00
Total principal paydowns	974,179.02	000	- 976,295.02	2,116.00	0.00	- 2,116.00
<i>Purchases</i>						
Fixed Income						
Government bonds	- 76,164,311.34	663,664,950	76,164,311.34	0.00	0.00	0.00
Corporate bonds	455,881.50	3,419,790	455,881.50	0.00	0.00	0.00
Government mortgage backed securities	7,961.68	000	7,961.68	0.00	0.00	0.00
Asset backed securities	513,828.13	656,250	513,828.13	0.00	0.00	0.00
Total fixed income	- 77,126,059.29	-667,740,990-	77,126,059.29	0.00	0.00	0.00
Total purchases	- 77,126,059.29	667,740,990-	77,126,059.29	0.00	0.00	0.00
<i>Sales</i>						
Fixed Income						
Government bonds	10,860,223.25	111,909,820	10,782,388.88	77,834.37	0.00	77,834.37
Government agencies	8,803,931.00	93,357,640	6,566,269.75	237,661.25	0.00	237,661.25
Municipal/provincial bonds	1,243,908.00	15,733,330	1,202,919.02	40,988.98	0.00	40,988.98
Corporate bonds	13,227,887.00	162,939,820	12,823,644.04	404,342.96	0.00	404,342.96
Index linked government bonds	2,253,459.35	25,383,820	2,012,012.87	241,446.48	0.00	241,446.48
Total fixed income	34,389,508.60	409,324,530	- 33,387,234.56	1,002,274.04	0.00	1,002,274.04
Total sales	34,389,508.60	409,324,530	33,387,234.56	1,002,274.04	0.00	1,002,274.04
Total	- 41,762,371.87	-258,416,460-	42,762,529.71	1,000,158.04	0.00	1,000,158.04

Portfolio Statement

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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Principal Paydowns									
Fixed Income									
Government mortgage backed securities									
United States - USD									
22 Jan 02 22 Jan 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07-20 2030 CUSIP 36225CPN0	30 635 480 0 000000	30 635 48	000	- 30 137 65	497 83	0 00		497 83
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 323705 7 5 DUE 04 01 2029 REG CUSIP 31374TR27	55 283 830 0 000000	55,283 83	000	56 359 27	1 075 44	0 00		1 075 44
25 Jan 02 25 Jan 02 Settled	SLM STUD LN TR SER 1998 1 CL A 1 FLTG RTDUE 01-25 2007 REG CUSIP 78442GAX4	57 738 500 0 000000	57 738 50	000	57 569 34	169 16	0 00		169 16
20 Feb 02 20 Feb 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07 20 2030 CUSIP 36225CPN0	31 037 600 0 000000	31 037 60	000	30 533 24	504 36	0 00		504 36
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 323705 7 5 DUE 04 01 2029 REG CUSIP 31374TR27	53 324 350 0 000000	53 324 35	000	54 361 68	1 037 33	0 00		1 037 33
20 Mar 02 20 Mar 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07 20 2030 CUSIP 36225CPN0	26 214 970 0 000000	26 214 97	000	25 788 98	425 99	0 00		425 99
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 323705 7 5 DUE 04-01 2029 REG CUSIP 31374TR27	- 44 445 980 0 000000	44 445 98	000	- 45 310 59	864 61	0 00		864 61
22 Apr 02 22 Apr 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07-20 2030 CUSIP 36225CPN0	- 24 754 800 0 000000	24 754 80	000	24 352 53	402 27	0 00		402 27
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 323705 7 5 DUE 04 01 2029 REG CUSIP 31374TR27	32 800 820 0 000000	32 800 82	000	33 438 90	638 08	0 00		638 08
25 Apr 02 25 Apr 02 Settled	SLM STUD LN TR SER 1998 1 CL A-1 FLTG RTDUE 01-25 2007 REG CUSIP 78442GAX4	53 314 450 0 000000	53,314 45	000	53 158 26	156 19	0 00		156 19
20 May 02 20 May 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07 20-2030 CUSIP 36225CPN0	27 010 830 0 000000	27 010 83	000	26 571 90	438 93	0 00		438 93

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	

Principal Paydowns

Fixed Income

28 May 02 28 May 02 Settled	FNMA POOL # 323705 7 5 DUE 04 01 2029 REG CUSIP 31374TR27	- 30,666 220 0 000000	30 666 22	000	- 31 262 77	586 55	0 00	- 596 55
20 Jun 02 20 Jun 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07-20-2030 CUSIP 38225CPN0	28 237 300 0 000000	28 237 30	000	- 25,810 84	428 38	0 00	428 38
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 323705 7 5 DUE 04-01-2029 REG CUSIP 31374TR27	- 22 987 240 0 000000	22,987 24	000	- 23,434 41	- 447 17	0 00	- 447 17
22 Jul 02 22 Jul 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07 20 2030 CUSIP 38225CPN0	25 163 660 0 000000	25 163 66	000	24 754 75	408 91	0 00	408 91
25 Jul 02 25 Jul 02 Settled	FNMA POOL # 323705 7 5 DUE 04 01 2029 REG CUSIP 31374TR27	21 740 180 0 000000	21 740 18	000	- 22,163 09	- 422 91	0 00	422 91
25 Jul 02 25 Jul 02 Settled	SLM STUD LN TR SER 1998 1 CL A 1 FLTG RTDUE 01 25-2007 REG CUSIP 78442GAX4	- 41 735 150 0 000000	41 735 15	000	- 41 612 88	122 27	0 00	122 27
20 Aug 02 20 Aug 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07-20-2030 CUSIP 38225CPN0	- 38 099 680 0 000000	38 099 68	000	35 513 06	586 62	0 00	586 62
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 323705 7 5 DUE 04-01-2029 REG CUSIP 31374TR27	23 736 630 0 000000	23 736 63	000	24 186 38	461 75	0 00	461 75
20 Sep 02 20 Sep 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07-20-2030 CUSIP 38225CPN0	- 28,823 990 0 000000	28 823 99	000	28 355 60	468 39	0 00	468 39
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 323705 7 5 DUE 04-01 2029 REG CUSIP 31374TR27	- 32 059 370 0 000000	32 059 37	000	- 32,683 03	623 66	0 00	- 623 66
21 Oct 02 21 Oct 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07 20 2030 CUSIP 38225CPN0	28 609 200 0 000000	28 609 20	000	28 144 30	464 90	0 00	464 90
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 323705 7 5 DUE 04-01-2029 REG CUSIP 31374TR27	- 36 876 130 0 000000	36,876 13	000	37 593 49	- 717 36	0 00	- 717 36

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Transtation		

Principal Paydowns

Fixed Income

25 Oct 02 25 Oct 02 Settled	SLM STUD LN TR SER 1998 1 CL A 1 FLTG RTDUE 01 25-2007 REG CUSIP 78442GAX4	- 66 303 210 0 000000	66 303 21	000	66,108 96	194 25	0 00	194 25
20 Nov 02 20 Nov 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07-20 2030 CUSIP 36225CPN0	- 31 145 090 0 000000	31 145 09	000	- 30 638 98	506 11	0 00	506 11
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 323705 7 5 DUE 04 01 2029 REG CUSIP 31374TR27	- 40 598 610 0 000000	40 598 61	000	41 372 60	773 99	0 00	773 99
20 Dec 02 20 Dec 02 Settled	GNMAII POOL # 080428 SER 2030 ADJ RT 07-20 2030 CUSIP 36225CPN0	17 684 530 0 000000	17,684 53	000	17 397 16	287 37	0 00	287 37
26 Dec 02 26 Dec 02 Settled	FNMA POOL # 323705 7 5 DUE 04 01 2029 REG CUSIP 31374TR27	- 27 151 220 0 000000	27 151 22	000	- 27 668 98	517 06	0 00	517 06
Total United States USD			974 179 02	000	- 976,295 02	2 116 00	0 00	2 116 00
Total government mortgage backed securities			974 179 02	000	- 976,295 02	- 2 116 00	0 00	2 116 00
Total fixed income			974,179 02	000	- 976,295 02	- 2,116 00	0 00	- 2 116 00
Total principal paydowns		- 974,179 02	974,179 02	000	- 976 295 02	- 2,116 00	0 00	- 2,116 00

Purchases

Fixed Income

Government bonds

United States - USD

23 Aug 02 28 Aug 02 Settled	US TREAS NTS DTD 00002 3 375 DUE 04-30 2004 REG CUSIP 912828AB6 GOLDMAN SACHS & COMPANY	4 200 000 000 102 222656	4 293,351 56	46 222 830	4 293 351 56	0 00	0 00	0 00
19 Jul 02 24 Jul 02 Settled	US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 GREENWICH CAPITAL MARKETS INC	3 280 000 000 101 523437	3 329 968 75	15 727 870	3 329 968 75	0 00	0 00	0 00

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Fixed Income								
23 Aug 02 28 Aug 02 Settled	US TREAS NTS DTD 00007 2 25 DUE 07-31 2004 REG CUSIP 012828AG5 GREENWICH CAPITAL MARKETS INC	5 400 000 000 100 191406	5 410,335 94	-9 244 570	5 410 335 94	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	US TREAS NTS DTD 00894 2 75 DUE 10-31-2003 REG CUSIP 9128277E8 DB ALEX BROWN	3,000,000 000 101 203125	3 038 093 75	26 902 170	3 036 093 75	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	US TREAS NTS DTD 00889 3 DUE 01-31-2004 BEO CUSIP 0128277K2 GOLDMAN SACHS & COMPANY	3,000,000 000 101 531250	- 3 045 937 50	-6 847 830-	3 045 937 50	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	US TREAS NTS DTD 02/15/1995 7 5 DUE 02-15-2005 REG CUSIP 012827S88 DB ALEX BROWN	7,700 000 000 112 230468	8 841,748 09	-20 400 820-	8 841 748 09	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	US TREAS NTS DTD 04/30/2001 4 DUE 04-30-2003 REG CUSIP 0128270W7 DB ALEX BROWN	800 000 000 101 597858	- 812 781 25	-10 434 780	812 781 25	0 00	0 00	0 00
26 Mar 02 1 Apr 02 Settled	US TREAS NTS DTD 05/17/1999 5 25 DUE 05 15 2004 BEO CUSIP 0128275F5 MERRILL LYNCH GOV SEC	475 000 000 103 011718	- 489 305 66	9 437 870	489 305 66	0 00	0 00	0 00
27 Mar 02 2 Apr 02 Settled	US TREAS NTS DTD 05/17/1999 5 25 DUE 05-15-2004 BEO CUSIP 0128275F5 MERRILL LYNCH GOV SEC	1 005,000 000 103 007812	1 035 228 52	20 113 880	1 035 228 52	0 00	0 00	0 00
2 May 02 7 May 02 Settled	US TREAS NTS DTD 05/17/1999 5 25 DUE 05-15-2004 BEO CUSIP 0128275F5 GOLDMAN SACHS & COMPANY	595,000 000 103 878908	618 079 49	-14 828 420	618 079 49	0 00	0 00	0 00
28 Jan 02 1 Feb 02 Settled	US TREAS NTS DTD 09/30/2001 2 75 DUE 09-30 2003 REG CUSIP 0128277D8 MERRILL LYNCH GOVERNMENT	840 000 000 100 015825	- 640 100 00	-5 895 600-	640 100 00	0 00	0 00	0 00

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	
Purchases								
Fixed Income								
26 Aug 02 29 Aug 02 Settled	US TREAS NTS DTD 11/15/2000 5 75 DUE 11 15 2005 REG CUSIP 9128276N7 DB ALEX BROWN	5 000 000 000 109 167968	- 5 458 398 44	82 812 500	5 458 398 44	0 00	0 00	0 00
26 Aug 02 29 Aug 02 Settled	US TREAS NTS 4 625 DUE 05 15-2006 REG CUSIP 9128276X5 DB ALEX BROWN	5 100 000 000 105 859375	- 5 398 828 13	67 942 260	5 398 828 13	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	US TREAS NTS 4 75 DUE 01 31 2003 REG CUSIP 9128276S8 DB ALEX BROWN	700 000 000 101 312500	709 187 50	2 529 890	709 187 50	0 00	0 00	0 00
26 Aug 02 29 Aug 02 Settled	US TREAS NTS 5 625 DUE 02 15 2006 REG CUSIP 912827W81 BEAR STEARNS SECURITIES CORP	4 400 000 000 109 187500	4 804 250 00	9 415 760	4 804 250 00	0 00	0 00	0 00
29 May 02 3 Jun 02 Settled	US TREAS NTS 5 875 DUE 11-15 2004 BEO CUSIP 9128275S7 GREENWICH CAPITAL MARKETS INC	1 005 000 000 105 578125	1 061 060 16	3 048 450	1 061 060 16	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 DB ALEX BROWN	6 500 000 000 107 753906	7 004 003 90	108 958 900	7 004 003 90	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	US TREAS NTS 6 5 DUE 05-15 2005 REG CUSIP 912827T85 DB ALEX BROWN	7 700 000 000 110 527343	8 510 605 47	142 805 710	8 510 605 47	0 00	0 00	0 00
23 Aug 02 28 Aug 02 Settled	US TREAS NTS 6 5 DUE 08 15 2005 REG CUSIP 912827U83 CHASE SECURITIES INC (CSI)	6 800 000 000 111 105468	7 555 171 88	-15 614 130	7 555 171 88	0 00	0 00	0 00
22 May 02 28 May 02 Settled	US TREAS 7 NT DUE 07 15-2006 REG CUSIP 912827Y55 LEHMAN BROTHERS COMMERCIAL PAPER	690 000 000 110 445312	762 072 66	17 745 580	762 072 66	0 00	0 00	0 00
26 Aug 02 29 Aug 02 Settled	US TREAS 7 NT DUE 07 15 2006 REG CUSIP 912827Y55 DB ALEX BROWN	3 100 000 000 114 445312	3 547 804 69	26 535 330	3 547 804 69	0 00	0 00	0 00
Total United States - USD			- 76 164,311 34	663,664 950-	76 164 311 34	0 00	0 00	0 00
Total government bonds			- 76,164,311 34	-663,664 950-	76 164,311 34	0 00	0 00	0 00

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Investment Transaction Detail

Trade date	Security description	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
Settle date	Asset ID		Principal	Accrued Interest		Market	Translation	Total
Trade Status	Broker/Commission							

Purchases

Fixed Income

Corporate bonds

United States - USD

15 Mar 02	INTL LEASE FIN CORP- MEDIUM TERM NOTE	300 000 000	- 300 000 00	000	300 000 00	0 00	0 00	0 00
20 Mar 02	TRANCHE # TR 00546 5 54 DUE 3 21 05							
Settled	CUSIP 45974VYT9	100 000000						
	MERRILL LYNCH PIERCE FENNER & SMITH							
10 Jul 02	PNC FDG CORP 6 125 DUE 09-01 2003 REG	150 000 000	- 155 881 50	-3 419 790	155 881 50	0 00	0 00	0 00
15 Jul 02	CUSIP 693476AG8							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH	103 921000						
Total United States - USD			- 455,881 50	-3,419 790-	455,881 50	0 00	0 00	0 00
Total corporate bonds			- 455,881 50	-3,419 790-	455,881 50	0 00	0 00	0 00

Government mortgage backed securities

United States - USD

25 Jul 00	REVERSAL FNMA REMIC TR SER 1992-G44 CL	- 7 650 510	7 650 51	000	- 7 650 51	0 00	0 00	0 00
14 Jun 01	Z 8 0 GTD MTG PASS THRU CTF DUE							
Pending	07-25-20CUSIP 31358PKX4	100 000000						
25 Jul 01	REVERSAL FNMA REMIC TR SER 1992-G44 CL	- 51 000	51 00	000	51 00	0 00	0 00	0 00
25 Jul 01	Z 8 0 GTD MTG PASS THRU CTF DUE							
Pending	07 25 20CUSIP 31358PKX4	100 000000						
25 Aug 01	REVERSAL FNMA REMIC TR SER 1992-G44 CL	- 51 340	51 34	000	- 51 34	0 00	0 00	0 00
27 Aug 01	Z 8 0 GTD MTG PASS THRU CTF DUE							
Pending	07-25 20CUSIP 31358PKX4	100 000000						
25 Sep 01	REVERSAL FNMA REMIC TR SER 1992-G44 CL	- 51 680	51 68	000	- 51 68	0 00	0 00	0 00
25 Sep 01	Z 8 0 GTD MTG PASS THRU CTF DUE							
Pending	07 25 20CUSIP 31358PKX4	100 000000						
25 Oct 01	REVERSAL FNMA REMIC TR SER 1992-G44 CL	- 52 030	52 03	000	- 52 03	0 00	0 00	0 00
25 Oct 01	Z 8 0 GTD MTG PASS THRU CTF DUE							
Pending	07 25-20CUSIP 31358PKX4	100 000000						
25 Nov 01	REVERSAL FNMA REMIC TR SER 1992-G44 CL	52 390	52 39	000	- 52 39	0 00	0 00	0 00
28 Nov 01	Z 8 0 GTD MTG PASS THRU CTF DUE							
Pending	07 25-20CUSIP 31358PKX4	100 000000						
25 Dec 01	REVERSAL FNMA REMIC TR SER 1992-G44 CL	52 730	52 73	000	- 52 73	0 00	0 00	0 00
28 Dec 01	Z 8 0 GTD MTG PASS THRU CTF DUE							
Pending	07-25 20CUSIP 31358PKX4	100 000000						
Total United States - USD			7,961 68	000	- 7,961 68	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name 'FREEDOM FORUM INC-TAG CASH-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Fixed Income									
Total government mortgage backed securities			7,961.68	000	-7,961.68	0.00	0.00	0.00	0.00
Asset backed securities									
United States - USD									
19 Apr 02 24 Apr 02 Settled	MBNA MASTER CR CARD TR II 1998 J A 5 25 DUE 02-15 2006 BEO CUSIP 55282TDT7 CHASE SECURITIES INC (CSI)	500,000.000 102,765,625	513,828.13	656,250	513,828.13	0.00	0.00	0.00	0.00
Total United States - USD			-513,828.13	656,250-	513,828.13	0.00	0.00	0.00	0.00
Total asset backed securities			-513,828.13	656,250	513,828.13	0.00	0.00	0.00	0.00
Total fixed income			-77,126,059.29	-667,740,990-	77,126,059.29	0.00	0.00	0.00	0.00
Total purchases			72,032,038.32	-77,126,059.29	-667,740,990-	77,126,059.29	0.00	0.00	0.00

Sales

Fixed Income									
Government bonds									
United States - USD									
8 Aug 02 9 Aug 02 Settled	US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 DEUTSCHE BANK GOVT SEC SEC INC	-1,000,000.000 102,324,219	1,023,242.19	6,127,050	1,015,234.37	8,007.82	0.00	8,007.82	8,007.82
13 Sep 02 17 Sep 02 Settled	US TREAS NTS DTD 00894 2 75 DUE 10 31 2003 REG CUSIP 9128277E6 DB ALEX BROWN	-3,000,000.000 101,085,937	3,032,578.13	31,161,680	3,034,359.57	1,781.44	0.00	1,781.44	1,781.44
19 Jul 02 24 Jul 02 Settled	US TREAS NTS DTD 05/17/1999 5 25 DUE 05 15 2004 BEO CUSIP 9128275F5 DB ALEX BROWN	2,075,000.000 105,132,812	2,181,505.86	20,721,810	2,142,613.67	38,892.19	0.00	38,892.19	38,892.19
19 Apr 02 24 Apr 02 Settled	US TREAS NTS DTD 09/30/2001 2 75 DUE 09 30 2003 REG CUSIP 9128277D8 DB ALEX BROWN	500,000.000 99,839,843	499,199.22	901,640	500,067.82	868.60	0.00	868.60	868.60

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name 'FREEDOM FORUM INC-TAG CASH-SL

◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Fixed Income

22 May 02 28 May 02 Settled	US TREAS NTS DTD 08/30/2001 2 75 DUE 09 30 2003 REG CUSIP 9128277D8 DB ALEX BROWN	140 000 000 100 121093	140 169 53	610 110	- 140 017 84	151 69	0 00	151 69
12 Sep 02 17 Sep 02 Settled	US TREAS NTS 4 75 DUE 01-31 2003 REG CUSIP 8128276S6 DB ALEX BROWN	- 700 000 000 101 113281	707 782 97	4 336 960	708 040 65	- 247 68	0 00	- 247 68
22 May 02 28 May 02 Settled	US TREAS,NTS 5 875 DUE 11-15-2004 BEO CUSIP 9128275S7 DB ALEX BROWN	- 840 000 000 105 500000	675 200 00	1 328 260	671 173 08	4 026 82	0 00	4 026 92
18 Jul 02 24 Jul 02 Settled	US TREAS NTS 5 875 DUE 11 15-2004 BEO CUSIP 9128275S7 GREENWICH CAPITAL MARKETS INC	1 005 000 000 107 082031	1 076 174 41	11 231 150	- 1 081 060 16	15 114 25	0 00	15 114 25
23 May 02 28 May 02 Settled	US TREAS 7 NT DUE 07-15-2006 REG CUSIP 912827Y55 DB ALEX BROWN	1 380 000 000 110 460937	1 524 360 94	35 491 180	1 509 821 72	14 539 22	0 00	14 539 22
Total United States - USD			10,860,223 25	111,909 820	10,782,388 88	77,834 37	0 00	77,834 37
Total government bonds			10,860,223 25	111,909 820	- 10,782,388 88	77,834 37	0 00	77,834 37

Government agencies

United States - USD

19 Feb 02 22 Feb 02 Settled	FHLB 5 125 09 15-2003 CUSIP 3133M5QB9 DB ALEX BROWN	2 000 000 000 103 512000	2 070 240 00	44 701 390	1 945 727 17	124 512 83	0 00	124 512 83
19 Feb 02 22 Feb 02 Settled	FHLMC DEB 5 25 02-15-2004 CUSIP 3134A4DQ4 DB ALEX BROWN	- 1 500 000 000 103 874000	1 558 110 00	1 531 250	- 1 504,723 43	53 386 57	0 00	53 386 57
28 Apr 02 29 Apr 02 Settled	FHLMC DEB 6 25 07 15-2004 CUSIP 3134A3YM2 DB ALEX BROWN	- 1,500 000 000 105 564500	1,583 467 50	27 083 330	1 558,055 99	25 411 51	0 00	25 411 51
26 Apr 02 29 Apr 02 Settled	FNMA 6 5 DUE 08 15-2004 REG CUSIP 31359MEX7 DB ALEX BROWN	- 1 500 000 000 106 140900	1 592,113 50	20 041 670	1 557 763 16	34 350 34	0 00	34,350 34
Total United States - USD			6,803,931 00	93,357 640	- 6,566,269 75	237,661 25	0 00	237,661 25
Total government agencies			6,803,931 00	93,357 640	- 6,566,269 75	237,661 25	0 00	237,661 25

Portfolio Statement

Account number 2605622
Account Name 'FREEDOM FORUM INC-TAG CASH-SL

1 JAN 02 - 31 DEC 02

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Transaction	Total

Sales

Fixed Income

Municipal/provincial bonds

Canada - USD

26 Mar 02	ONT PROV CDA BD DTD 01/27/1993 7 375	1 200 000 000	1 243 908 00	15 733 330	1 202 919 02	40 988 98	0 00	40 988 98
1 Apr 02	DUE01 27 2003 REG							
Settled	CUSIP 683234HG6 MERRILL LYNCH PIERCE FENNER & SMITH	103 659000						
Total Canada	USD		1,243,908 00	15,733 330	- 1,202 919 02	40 988 98	0 00	40 988 98
Total municipal/provincial bonds			1,243,908 00	15,733 330	- 1,202 919 02	40 988 98	0 00	40 988 98

Corporate bonds

United States - USD

15 Jul 02	ASSOC CORP N AMER 6 5 DUE 07-15 2002 REG	1 000 000 000	1 000 000 00	000	1 000 000 00	0 00	0 00	0 00
15 Jul 02	CUSIP 046003HY8							
Settled		0 000000						
12 Aug 02	BELL ATLANTIC NEW JERSEY INC TEL CO	1 000 000 000	1 014 900 00	2 284 720	989 173 68	25 726 32	0 00	25 726 32
15 Aug 02	5 875 DUE 02-01 2004 REG							
Settled	CUSIP 077858AA6 GOLDMAN SACHS & COMPANY	101 490000						
12 Aug 02	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK	1,000 000 000	1 094 880 00	2 819 440	- 1 081 751 48	13 128 52	0 00	13 128 52
21 Aug 02	ENTRY TRANCHE # TR 00444 7 25 2 1 05							
Settled	CUSIP 36962GUM4 CREDIT SUISSE FIRST BOSTON CORPORATION	109 488000						
29 May 02	GEN MTRS ACCEP CORP MEDIUM TERM NTS	1 500 000 000	1 551 345 00	16 481 670	1 500 000 00	51 345 00	0 00	51 345 00
3 Jun 02	BOOKENTRY TR # 00596 6 38 01 30 04							
Settled	CUSIP 37042WC58 MERRILL LYNCH PIERCE FENNER & SMITH	103 423000						
30 Apr 02	HSEHD FIN CORP MEDIUM TERM SR NTS BO	1 500 000 000	1 545 360 00	43 750 000	1 470 453 36	74 906 64	0 00	74 906 64
3 May 02	TRANCHE # SR 00557 6 25 DUE 08 15 2003							
Settled	CUSIP 44181KZE7 ADVEST INC	103 024000						
13 Aug 02	INTL LEASE FIN CORP- MEDIUM TERM NOTE	300 000 000	311 730 00	5 586 170	300 000 00	11 730 00	0 00	11 730 00
16 Aug 02	TRANCHE # TR 00546 5 54 DUE 3 21 05							
Settled	CUSIP 45974VYT9 ADVEST INC	103 910000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2805622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Investment Transaction Detail

Trade date	Security description		Transaction amount		Realized gain/loss			
Settle date	Asset ID	Shares/PAR	Principal	Accrued Interest	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price						

Sales

Fixed Income

15 Mar 02	INTL LEASE FIN CORP- MEDIUM TERM NTS	- 1 800 000 000	1 835 334 00	44 175 000	1 782,593 84	42 740 38	0 00	42,740 38
20 Mar 02	BOOK ENTRY 5 7 DUE 11-03-2003							
Settled	CUSIP 45974VVT2	101 983000						
	MERRILL LYNCH PIERCE FENNER & SMITH							
29 Jan 02	MERRILL LYNCH & CO INC MEDIUM TERM NTS	- 770 000 000	820 119 30	10 242 070	- 770 000 00	50,119 30	0 00	50,119 30
1 Feb 02	BOOK ENTRY 7 85 DUE 05-30-2003							
Settled	CUSIP 59018S6Z2	106 509000						
	MERRILL LYNCH PIERCE FENNER & SMITH							
13 Aug 02	MERRILL LYNCH & CO INC MEDIUM TERM NTS	- 730 000 000	763,134 70	12 097 720	- 730 000 00	33 134 70	0 00	33,134 70
16 Aug 02	BOOK ENTRY 7 85 DUE 05-30-2003							
Settled	CUSIP 59018S6Z2	104 539000						
	MERRILL LYNCH PIERCE FENNER & SMITH							
27 Mar 02	MORGAN STANLEY DEAN WITTER DISCOVER &	- 1 500,000 000	1 569,435 00	13 953 130	1 495,740 00	73 695 00	0 00	73 695 00
2 Apr 02	COMEDIUM MTN 7 125 DUE 08-15-2003 BEO							
Settled	CUSIP 81745EQN4	104 629000						
	MORGAN STANLEY & CO INC							
18 Sep 02	SAFEWAY INC NT 7 DUE 09-15 2002 BEO	- 1 000 000 000	1 000 000 00	000	- 1 000 000 00	0 00	0 00	0 00
16 Sep 02	CUSIP 786514AX7							
Settled		0 000000						
2 May 02	SIMON PPTY GROUP LP 6 75 DUE 02 09 2004	- 700 000 000	721 749 00	11 550 000	- 693 831 88	27 817 12	0 00	27 817 12
7 May 02	BEO							
Settled	CUSIP 828807AA5	103 107000						
	MERRILL LYNCH PIERCE FENNER & SMITH							
Total United States - USD			13,227,987 00	162,939 920	- 12,823,644 04	404,342 96	0 00	404,342 96
Total corporate bonds			13,227,987 00	162,939 920	- 12,823,644 04	404,342 96	0 00	404,342 96

Index linked government bonds

United States - USD

6 May 02	US TREAS NTS INFLATION INDEXED 3 625	2 000 000 000	2 253 459 35	25 383 820	2 012 012 87	241 446 48	0 00	241 446 48
8 May 02	DUE 07-15-2002 REG							
Settled	CUSIP 9128273A8	112 672967						
	DB ALEX BROWN							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Investment Transaction Detail

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<u>Trade date</u>	<u>Security description</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>		<u>Realized gain/loss</u>			
<u>Settle date</u>	<u>Asset ID</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>							

Sales

Fixed Income

Total United States - USD		2,253,459.35	25,383.820	- 2,012,012.87	241,446.48	0.00	241,446.48
Total index linked government bonds		2,253,459.35	25,383.820	2,012,012.87	241,446.48	0.00	241,446.48
Total fixed income		34,389,508.60	409,324.530	- 33,387,234.56	1,002,274.04	0.00	1,002,274.04
Total sales	- 32,840,000.00	34,389,508.60	409,324.530	- 33,387,234.58	1,002,274.04	0.00	1,002,274.04
Total transactions		- 41,762,371.67	-258,416.460	42,762,529.71	1,000,158.04	0.00	1,000,158.04

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Income & Expense Summary

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Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
<i>Income</i>							
Fixed income							
Government bonds	27 194 28	886 107 64	381 263 63	0 00	0 00	0 00	1 240 177 01
Government agencies	139 993 05	0 00	228,357 64	0 00	0 00	0 00	88 364 59
Municipal/provincial bonds	37 858 33	0 00	59,983 33	0 00	0 00	0 00	22 125 00
Corporate bonds	231 987 06	3 062 50	585 083 04	0 00	0 00	0 00	356 158 48
Government mortgage backed securities	13 039 36	5 918 02	90 443 63	0 00	0 00	0 00	83 322 29
Asset backed securities	0 00	1 166 66	16 843 75	0 00	0 00	0 00	18 010 11
Index linked government bonds	37 164 86	0 00	65 574 42	0 00	0 00	0 00	28 409 56
Accretion	0 00	0 00	134 067 73	0 00	0 00	0 00	134 067 73
Amortization	0 00	0 00	313 848 03	0 00	0 00	0 00	313 848 03
Total fixed income	487,238 92	896,254 82	1,247,769 14	0 00	0 00	0 00	1,658 787 04
Cash and cash equivalents							
Short term investment funds	11 287 97	5,282 02	74,405 78	0 00	0 00	0 00	68 399 83
Accretion	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total cash and cash equivalents	11,287 97	5,282 02	74,405 78	0 00	0 00	0 00	68,399 83
Total income	488,524 89	901,536 84	1,322,174 92	0 00	0 00	0 00	1,725,186 87

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Government bonds						
United States - USD						
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Ex date 15 NOV 01 / Pay date 15 NOV 01	5 8750 640 000 000	4 881 76	0 00	0 00	4 881 76	Receivable last period
US TREAS 7 NT DUE 07-15 2006 REG CUSIP 912827Y55 Ex date 15 JUL 01 / Pay date 15 JUL 01	7 0000 690 000 000	22 312 50	0 00	0 00	22 312 50	Receivable last period
US TREAS NTS DTD 00002 3 375 DUE 04 30 2004 REG CUSIP 912828AB6	3 3750 4 200 000 000	24 277 59	0 00	0 00	24 277 59	Receivable this period
US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2	3 2500 2 280 000 000	6 514 30	0 00	0 00	6 514 30	Receivable this period
US TREAS NTS DTD 00007 2 25 DUE 07 31 2004 REG CUSIP 912828AG5	2 2500 5 400 000 000	50 845 10	0 00	0 00	50 845 10	Receivable this period
US TREAS NTS DTD 00899 3 DUE 01 31 2004 BEO CUSIP 9128277K2	3 0000 3 000 000 000	37 663 05	0 00	0 00	37 663 05	Receivable this period
US TREAS NTS DTD 02/15/1995 7 5 DUE 02 15 2005 REG CUSIP 912827S86	7 5000 7 700 000 000	218 131 76	0 00	0 00	218 131 76	Receivable this period
US TREAS NTS DTD 04/30/2001 4 DUE 04-30 2003 REG CUSIP 9128276W7	4 0000 800 000 000	5 480 68	0 00	0 00	5 480 66	Receivable this period
US TREAS NTS DTD 11/15/2000 5 75 DUE 11 15 2005 REG CUSIP 9128276N7	5 7500 5,000 000 000	37 327 35	0 00	0 00	37 327 35	Receivable this period
US TREAS NTS 4 825 DUE 05 15 2008 REG CUSIP 9128276X5	4 8250 5 100 000 000	30 624 63	0 00	0 00	30 624 63	Receivable this period
US TREAS NTS 5 625 DUE 02 15 2006 REG CUSIP 912827WB1	5 6250 4 400 000 000	93 485 04	0 00	0 00	93 485 04	Receivable this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7	5 8750 8 500 000 000	49 580 44	0 00	0 00	49 580 44	Receivable this period
US TREAS NTS 8 5 DUE 05 15 2005 REG CUSIP 912827T85	6 5000 7 700,000 000	64 982 07	0 00	0 00	64 982 07	Receivable this period
US TREAS NTS 6 5 DUE 08 15-2005 REG CUSIP 912827U83	8 5000 8,800 000 000	168 951 08	0 00	0 00	168 951 08	Receivable this period
US TREAS 7 NT DUE 07 15-2006 REG CUSIP 912827Y55 Ex date 15 JAN 03 / Pay date 15 JAN 03	7 0000 3 100 000 000	100 244 57	0 00	0 00	100 244 57	Receivable this period
US TREAS NTS DTD 00002 3 375 DUE 04 30-2004 REG CUSIP 912828AB8 Ex date 31 OCT 02 / Pay date 31 OCT 02	3 3750 4 200 000 000	54 442 13	0 00	0 00	54,442 13	Received this period
US TREAS NTS DTD 00002 3 375 DUE 04 30 2004 REG CUSIP 912828AB8 Ex date 31 OCT 02 / Pay date 31 OCT 02	3 3750 4 200 000 000	16 432 88	0 00	0 00	16 432 88	Received this period
US TREAS NTS DTD 00004 3 25 DUE 05-31 2004 REG CUSIP 912828AD2 Ex date 10 DEC 02 / Pay date 10 DEC 02	3 2500 2 280 000 000	37 050 00	0 00	0 00	37 050 00	Received this period
US TREAS NTS DTD 04/30/2001 4 DUE 04-30-2003 REG CUSIP 9128278W7 Ex date 31 OCT 02 / Pay date 31 OCT 02	4 0000 800 000 000	16 000 00	0 00	0 00	16 000 00	Received this period
US TREAS NTS DTD 05/17/1999 5 25 DUE 05-15-2004 BEO CUSIP 9128275F5 Ex date 15 MAY 02 / Pay date 15 MAY 02	5 2500 2 075 000 000	18 112 50	0 00	0 00	18 112 50	Received this period
US TREAS NTS DTD 05/17/1999 5 25 DUE 05-15-2004 BEO CUSIP 9128275F5 Ex date 15 MAY 02 / Pay date 15 MAY 02	5 2500 2 075 000 000	36 356 25	0 00	0 00	36 356 25	Received this period
US TREAS NTS DTD 09/30/2001 2 75 DUE 09-30-2003 REG CUSIP 9128277D8 Ex date 31 MAR 02 / Pay date 01 APR 02	2 7500 640 000 000	8 800 00	0 00	0 00	8 800 00	Received this period
US TREAS NTS DTD 11/15/2000 5 75 DUE 11-15-2005 REG CUSIP 9128276N7 Ex date 15 NOV 02 / Pay date 15 NOV 02	5 7500 5 000 000 000	143,750 00	0 00	0 00	143 750 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS 4 625 DUE 05 15 2006 REG CUSIP 9128276X5 Ex date 15 NOV 02 / Pay date 15 NOV 02	4 6250 5 100 000 000	117 937 50	0 00	0 00	117 937 50	Received this period
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Ex date 15 NOV 02 / Pay date 15 NOV 02	5 8750 6 500 000 000	190 937 50	0 00	0 00	190 937 50	Received this period
US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 9128275S7 Ex date 15 MAY 02 / Pay date 15 MAY 02	5 8750 640 000 000	18 800 00	0 00	0 00	18 800 00	Received this period
US TREAS NTS 6 5 DUE 05 15 2005 REG CUSIP 812827T85 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 5000 7 700 000 000	250 250 00	0 00	0 00	250 250 00	Received this period
US TREAS 7 NT DUE 07 15-2006 REG CUSIP 912827Y55 Ex date 15 JAN 02 / Pay date 15 JAN 02	7 0000 690 000 000	24 150 00	0 00	0 00	24 150 00	Received this period
US TREAS NTS DTD 00002 3 375 DUE 04 30 2004 REG CUSIP 912828AB6 Trade date 23 AUG 02 / Settlement date 28 AUG 02	3 3750 4 200 000 000	46 222 83	0 00	0 00	46 222 83	Income purchased this period
US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 Trade date 19 JUL 02 / Settlement date 24 JUL 02	3 2500 3 280 000 000	15 727 87	0 00	0 00	15 727 87	Income purchased this period
US TREAS NTS DTD 00007 2 25 DUE 07 31 2004 REG CUSIP 912828AG5 Trade date 23 AUG 02 / Settlement date 28 AUG 02	2 2500 5 400 000 000	9 244 57	0 00	0 00	9 244 57	Income purchased this period
US TREAS NTS DTD 00894 2 75 DUE 10 31 2003 REG CUSIP 9128277E6 Trade date 23 AUG 02 / Settlement date 28 AUG 02	2 7500 3,000 000 000	26 902 17	0 00	0 00	26 902 17	Income purchased this period
US TREAS NTS DTD 00899 3 DUE 01 31 2004 BEO CUSIP 9128277K2 Trade date 23 AUG 02 / Settlement date 28 AUG 02	3 0000 3 000 000 000	6 847 83	0 00	0 00	6 847 83	Income purchased this period
US TREAS NTS DTD 02/15/1995 7 5 DUE 02 15 2005 REG CUSIP 912827S86 Trade date 23 AUG 02 / Settlement date 28 AUG 02	7 5000 7 700,000 000	20 400 82	0 00	0 00	20 400 82	Income purchased this period
US TREAS NTS DTD 04/30/2001 4 DUE 04 30 2003 REG CUSIP 9128276W7 Trade date 23 AUG 02 / Settlement date 28 AUG 02	4 0000 800 000 000	10 434 78	0 00	0 00	10 434 78	Income purchased this period

Portfolio Statement

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Account number 2605622
Account Name 'FREEDOM FORUM INC-TAG CASH-SL

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Shares/PAR	Rate	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Fixed income

US TREAS NTS DTD 05/17/1998 5 25 DUE	CUSIP 9128275F5 Trade date 26 MAR 02 / Settlement date 01 APR 02	475 000 000	5 2500	9 437 67	0 00	0 00	- 9 437 67	Income purchased this period
US TREAS NTS DTD 05/17/1998 5 25 DUE	CUSIP 9128275F5 Trade date 27 MAR 02 / Settlement date 02 APR 02	1 005 000 000	5 2500	- 20 113 88	0 00	0 00	- 20 113 88	Income purchased this period
US TREAS NTS DTD 05/17/1998 5 25 DUE	CUSIP 9128275F5 Trade date 02 MAY 02 / Settlement date 07 MAY 02	595 000 000	5 2500	- 14 928 42	0 00	0 00	- 14 928 42	Income purchased this period
US TREAS NTS DTD 09/30/2001 2 75 DUE	CUSIP 912827D08 Trade date 29 JAN 02 / Settlement date 01 FEB 02	640 000 000	2 7500	- 5 985 60	0 00	0 00	- 5 985 60	Income purchased this period
US TREAS NTS DTD 11/15/2000 5 75 DUE	CUSIP 9128278N7 Trade date 26 AUG 02 / Settlement date 28 AUG 02	5 000 000 000	5 7500	- 82 812 50	0 00	0 00	- 82 812 50	Income purchased this period
US TREAS NTS 4 625 DUE 05-15-2008 REG	CUSIP 9128278X5 Trade date 26 AUG 02 / Settlement date 29 AUG 02	5,100,000 000	4 6250	- 87 842 26	0 00	0 00	- 87 942 26	Income purchased this period
US TREAS NTS 4 75 DUE 01 31-2003 REG	CUSIP 9128276S8 Trade date 23 AUG 02 / Settlement date 28 AUG 02	700 000 000	4 7500	2 529 89	0 00	0 00	- 2,529 89	Income purchased this period
US TREAS NTS 5 625 DUE 02 15 2008 REG	CUSIP 912827W81 Trade date 28 AUG 02 / Settlement date 29 AUG 02	4 400 000 000	5 6250	- 8 415 76	0 00	0 00	- 8 415 76	Income purchased this period
US TREAS NTS 5 875 DUE 11-15 2004 BEO	CUSIP 912827SS7 Trade date 23 AUG 02 / Settlement date 28 AUG 02	5 500 000 000	5 8750	108 858 90	0 00	0 00	108 858 90	Income purchased this period
US TREAS NTS 5 875 DUE 11 15-2004 BEO	CUSIP 912827SS7 Trade date 28 MAY 02 / Settlement date 03 JUN 02	1 005,000 000	5 8750	- 3 048 45	0 00	0 00	- 3 048 45	Income purchased this period
US TREAS NTS 6 5 DUE 05-15-2005 REG	CUSIP 912827T85 Trade date 23 AUG 02 / Settlement date 28 AUG 02	6 5000	7,700 000 000	- 142 805 71	0 00	0 00	- 142 805 71	Income purchased this period
US TREAS NTS 6 5 DUE 08 15 2005 REG	CUSIP 912827U83 Trade date 23 AUG 02 / Settlement date 28 AUG 02	6 5000	6,800 000 000	- 15 614 13	0 00	0 00	- 15 614 13	Income purchased this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS 7 NT DUE 07-15-2006 REG CUSIP 912827Y55 Trade date 26 AUG 02 / Settlement date 29 AUG 02	7 0000 3 100 000 000	26 535 33	0 00	0 00	26 535 33	Income purchased this period
US TREAS 7 NT DUE 07 15-2006 REG CUSIP 912827Y55 Trade date 22 MAY 02 / Settlement date 28 MAY 02	7 0000 690 000 000	17 745 58	0 00	0 00	17 745 58	Income purchased this period
US TREAS NTS DTD 00004 3 25 DUE 05 31-2004 REG CUSIP 912828AD2 Trade date 08 AUG 02 / Settlement date 09 AUG 02	3 2500 1 000 000 000	6 127 05	0 00	0 00	6 127 05	Income sold this period
US TREAS NTS DTD 00894 2 75 DUE 10 31 2003 REG CUSIP 9128277E6 Trade date 13 SEP 02 / Settlement date 17 SEP 02	2 7500 3 000 000 000	31 161 68	0 00	0 00	31 161 68	Income sold this period
US TREAS NTS DTD 05/17/1999 5 25 DUE 05-15 2004 BEO CUSIP 9128275F5 Trade date 19 JUL 02 / Settlement date 24 JUL 02	5 2500 2 075 000 000	20 721 81	0 00	0 00	20 721 81	Income sold this period
US TREAS NTS DTD 09/30/2001 2 75 DUE 09-30 2003 REG CUSIP 9128277D8 Trade date 19 APR 02 / Settlement date 24 APR 02	2 7500 500 000 000	901 64	0 00	0 00	901 64	Income sold this period
US TREAS NTS DTD 09/30/2001 2 75 DUE 09 30 2003 REG CUSIP 9128277D8 Trade date 22 MAY 02 / Settlement date 28 MAY 02	2 7500 140 000 000	610 11	0 00	0 00	610 11	Income sold this period
US TREAS NTS 4 75 DUE 01 31 2003 REG CUSIP 9128276S6 Trade date 12 SEP 02 / Settlement date 17 SEP 02	4 7500 700 000 000	4 336 86	0 00	0 00	4 336 96	Income sold this period
US TREAS NTS 5 875 DUE 11 15-2004 BEO CUSIP 9128275S7 Trade date 19 JUL 02 / Settlement date 24 JUL 02	5 8750 1 005 000 000	11 231 15	0 00	0 00	11 231 15	Income sold this period
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Trade date 22 MAY 02 / Settlement date 28 MAY 02	5 8750 640 000 000	1 328 26	0 00	0 00	1 328 26	Income sold this period
US TREAS 7 NT DUE 07 15 2006 REG CUSIP 912827Y55 Trade date 23 MAY 02 / Settlement date 28 MAY 02	7 0000 1 380 000 000	35 491 16	0 00	0 00	35 491 16	Income sold this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Total government bonds						
		27,194 26	0 00	0 00	27,194 26	Receivable last period
		886,107 64	0 00	0 00	886,107 64	Receivable this period
		933,018 76	0 00	0 00	933,018 76	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		- 663,664 95	0 00	0 00	- 663,664 95	Income purchased this period
		111,909 82	0 00	0 00	111,909 82	Income sold this period
		<u>1,240,177 01</u>	<u>0 00</u>	<u>0 00</u>	<u>1,240,177 01</u>	<u>Earned income</u>
Government agencies						
United States - USD						
FHLB 5 125 08-15-2003	5 1250 2 000 000 000	30 180 56	0 00	0 00	30 180 56	Receivable last period
CUSIP 3133M5QB9 Ex date 15 SEP 01 / Pay date 15 SEP 01						
FHLMC DEB 5 25 02 15 2004	5 2500 1,500 000 000	29 749 99	0 00	0 00	29 749 99	Receivable last period
CUSIP 3134A4DQ4 Ex date 15 AUG 01 / Pay date 15 AUG 01						
FHLMC DEB 8 25 07 15-2004	8 2500 1 500 000 000	43 229 16	0 00	0 00	43 229 16	Receivable last period
CUSIP 3134A3YM2 Ex date 15 JUL 01 / Pay date 15 JUL 01						
FNMA 8 5 DUE 08-15 2004 REG	8 5000 1 500 000 000	38 833 34	0 00	0 00	38 833 34	Receivable last period
CUSIP 31359MEX7 Ex date 15 AUG 01 / Pay date 15 AUG 01						
FHLMC DEB 5 25 02-15-2004	5 2500 1 500,000 000	39 375 00	0 00	0 00	39,375 00	Received this period
CUSIP 3134A4DQ4 Ex date 15 FEB 02 / Pay date 15 FEB 02						
FHLMC DEB 8 25 07-15-2004	8 2500 1 500 000 000	46 875 00	0 00	0 00	46 875 00	Received this period
CUSIP 3134A3YM2 Ex date 15 JAN 02 / Pay date 15 JAN 02						
FNMA 8 5 DUE 08 15 2004 REG	8 5000 1,500 000 000	48 750 00	0 00	0 00	48 750 00	Received this period
CUSIP 31359MEX7 Ex date 15 FEB 02 / Pay date 15 FEB 02						
FHLB 5 125 08-15 2003	5 1250 2 000 000 000	44 701 39	0 00	0 00	44 701 39	Income sold this period
CUSIP 3133M5QB9 Trade date 18 FEB 02 / Settlement date 22 FEB 02						

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC DEB 5 25 02 15 2004 CUSIP 3134A4DQ4 Trade date 19 FEB 02 / Settlement date 22 FEB 02	5 2500 1 500 000 000	1 531 25	0 00	0 00	1 531 25	Income sold this period
FHLMC DEB 6 25 07 15 2004 CUSIP 3134A3YM2 Trade date 26 APR 02 / Settlement date 29 APR 02	6 2500 1 500 000 000	27 083 33	0 00	0 00	27 083 33	Income sold this period
FNMA 6 5 DUE 09 15 2004 REG CUSIP 31359MEX7 Trade date 26 APR 02 / Settlement date 29 APR 02	6 5000 1 500 000 000	20 041 67	0 00	0 00	20 041 67	Income sold this period
Total government agencies		139,993 05 0 00 135,000 00 0 00 0 00 0 00 0 00 93 357 64 88,364 59	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	139,993 05 0 00 135,000 00 0 00 0 00 0 00 0 00 93 357 64 88,364 59	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Municipal/provincial bonds						
Canada - USD						
ONT PROV CDA BD DTD 01/27/1993 7 375 DUE01 27 2003 REG CUSIP 683234HG6	7 3750 1 200 000 000	37 858 33	0 00	0 00	37 858 33	Receivable last period
ONT PROV CDA BD DTD 01/27/1993 7 375 DUE01 27 2003 REG CUSIP 683234HG6 Ex date 27 JAN 02 / Pay date 28 JAN 02	7 3750 1 200 000 000	44,250 00	0 00	0 00	44 250 00	Received this period
ONT PROV CDA BD DTD 01/27/1993 7 375 DUE01 27 2003 REG CUSIP 683234HG8 Trade date 26 MAR 02 / Settlement date 01 APR 02	7 3750 1 200 000 000	15 733 33	0 00	0 00	15 733 33	Income sold this period
Total municipal/provincial bonds		37,858 33 0 00 44,250 00 0 00 0 00 0 00 0 00 15,733 33 22,125 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	37 858 33 0 00 44 250 00 0 00 0 00 0 00 0 00 15 733 33 22 125 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income

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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Corporate bonds						
United States - USD						
ASSOC CORP N AMER 6 5 DUE 07 15 2002 REG CUSIP 046003HY8 Ex date 15 JUL 01 / Pay date 15 JUL 01	6 5000 1 000 000 000	29 972 22	0 00	0 00	29 972 22	Receivable last period
BELL ATLANTIC-NEW JERSEY INC TEL CO 5 875 DUE 02 01-2004 REG CUSIP 077858AA8	5 8750 1 000 000 000	24 479 17	0 00	0 00	24 479 17	Receivable last period
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00444 7 25 2-1-05 CUSIP 36962GUM4 Ex date 01 AUG 01 / Pay date 01 AUG 01	7 2500 1 000 000 000	30 208 33	0 00	0 00	30 208 33	Receivable last period
GEN MTRS ACCEP CORP MEDIUM TERM NTS BOOKENTRY TR # 00596 8 38 01 30-04 CUSIP 37042WC58 Ex date 01 OCT 01 / Pay date 01 OCT 01	6 3800 1 500,000 000	23 925 00	0 00	0 00	23 925 00	Receivable last period
HSEHD FIN CORP MEDIUM TERM SR NTS 80 TRANCHE # SR 00557 8 25 DUE 08-15-2003 CUSIP 44181KZE7	6 2500 1 500 000 000	11 979 16	0 00	0 00	11 979 16	Receivable last period
INTL LEASE FIN CORP- MEDIUM TERM NTS BOOK ENTRY 5 7 DUE 11-03-2003 CUSIP 45974VVT2	5 7000 1 800 000 000	21 659 99	0 00	0 00	21 659 99	Receivable last period
MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY 7 85 DUE 05-30 2003 CUSIP 59018S6Z2 Ex date 30 MAY 01 / Pay date 30 MAY 01	7 8500 1 500 000 000	10 139 58	0 00	0 00	10 139 58	Receivable last period
MORGAN STANLEY DEAN WITTER DISCOVER & COMEDIUM MTN 7 125 DUE 08-15-2003 BEO CUSIP 81745EQN4 Ex date 15 FEB 01 / Pay date 15 FEB 01	7 1250 1,500 000 000	40 375 00	0 00	0 00	40,375 00	Receivable last period
SAFeway INC NT 7 DUE 09 15-2002 BEO CUSIP 786514AX7 Ex date 15 SEP 01 / Pay date 15 SEP 01	7 0000 1,000 000 000	20 611 11	0 00	0 00	20,611 11	Receivable last period
SIMON PPTY GROUP LP 6 75 DUE 02-09-2004 BEO CUSIP 828807AA5 Ex date 09 AUG 01 / Pay date 09 AUG 01	6 7500 700,000 000	18 637 50	0 00	0 00	18 637 50	Receivable last period
PNC FDG CORP 6 125 DUE 09 01 2003 REG CUSIP 693476AG8	6 1250 150 000 000	3 062 50	0 00	0 00	3 062 50	Receivable this period

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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
ASSOC CORP N AMER 6 5 DUE 07-15 2002 REG CUSIP 046003HY8 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 5000 1 000 000 000	32 500 00	0 00	0 00	32 500 00	Received this period
ASSOC CORP N AMER 6 5 DUE 07 15 2002 REG CUSIP 046003HY8 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 5000 1 000 000 000	32 500 00	0 00	0 00	32 500 00	Received this period
BELL ATLANTIC NEW JERSEY INC TEL CO 5 875 DUE 02 01 2004 REG CUSIP 077858AA6 Ex date 01 FEB 02 / Pay date 01 FEB 02	5 8750 1 000 000 000	29 375 00	0 00	0 00	29 375 00	Received this period
BELL ATLANTIC NEW JERSEY INC TEL CO 5 875 DUE 02 01-2004 REG CUSIP 077858AA6 Ex date 01 AUG 02 / Pay date 01 AUG 02	5 8750 1 000 000 000	29 375 00	0 00	0 00	29 375 00	Received this period
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00444 7 25 2 1 05 CUSIP 36962GUM4 Ex date 01 FEB 02 / Pay date 01 FEB 02	7 2500 1 000 000 000	36,250 00	0 00	0 00	36 250 00	Received this period
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00444 7 25 2 1-05 CUSIP 36962GUM4 Ex date 01 AUG 02 / Pay date 01 AUG 02	7 2500 1 000 000 000	24,178 75	0 00	0 00	24 178 75	Received this period
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00444 7 25 2-1 05 CUSIP 36962GUM4 Ex date 01 AUG 02 / Pay date 01 AUG 02	7 2500 1 000 000 000	12 071 25	0 00	0 00	12 071 25	Received this period
GEN MTRS ACCEP CORP MEDIUM TERM NTS BOOKENTRY TR # 00596 8 38 01-30-04 CUSIP 37042WC58 Ex date 01 APR 02 / Pay date 01 APR 02	6 3800 1 500 000 000	47 850 00	0 00	0 00	47 850 00	Received this period
INTL LEASE FIN CORP MEDIUM TERM NOTE TRANCHE # TR 00546 5 54 DUE 3 21 05 CUSIP 45974VYT8 Ex date 15 APR 02 / Pay date 17 APR 02	5 5400 300 000 000	1 154 16	0 00	0 00	1 154 16	Received this period
MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY 7 85 DUE 05 30 2003 CUSIP 5901BS6Z2 Ex date 30 MAY 02 / Pay date 30 MAY 02	7 8500 730 000 000	28 652 50	0 00	0 00	28 652 50	Received this period
MORGAN STANLEY DEAN WITTER DISCOVER & COMEDIUM MTN 7 125 DUE 08-15 2003 BEO CUSIP 61745EQN4 Ex date 15 FEB 02 / Pay date 15 FEB 02	7 1250 1 500,000 000	53 437 50	0 00	0 00	53 437 50	Received this period
PNC FDG CORP 6 125 DUE 08-01-2003 REG CUSIP 693476AG8 Ex date 03 SEP 02 / Pay date 03 SEP 02	6 1250 150 000 000	4 593 75	0 00	0 00	4 593 75	Received this period

◆ Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Income

Fixed Income

SAFWAY INC NT 7 DUE 09 15-2002 BEC	CUSIP 786514AX7	0000		35 000 00	0 00	0 00	35,000 00	Received this period
SAFWAY INC NT 7 DUE 09 15-2002 BEC	CUSIP 786514AX7	1 000,000 000		35 000 00	0 00	0 00	35 000 00	Received this period
SIMON PPTY GRP LP 6 75 DUE 02-09-2004	CUSIP 828807AA5	6 7500		23 625 00	0 00	0 00	23 625 00	Received this period
PNC FDG CORP 6 125 DUE 09-01-2003 REG	CUSIP 693476AG8	6 1250		- 3,418 79	0 00	0 00	- 3 418 79	Income purchased this period
BELL ATLANTIC NEW JERSEY INC TEL CO	CUSIP 077858AA6	5 6750		2 284 72	0 00	0 00	2 284 72	Income sold this period
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK	CUSIP 36982GUM4	7 2500		2 819 44	0 00	0 00	2 819 44	Income sold this period
GEN MTRS ACCEP CORP MEDIUM TERM NTS	CUSIP 37042WCS8	6 3800		16 481 67	0 00	0 00	16 481 67	Income sold this period
HSEHD FIN CORP MEDIUM TERM SR NTS BO	CUSIP 4418KZE7	6 2500		43 750 00	0 00	0 00	43 750 00	Income sold this period
INTL LEASE FIN CORP- MEDIUM TERM NOTE	CUSIP 45974VY78	5 5400		5 586 17	0 00	0 00	5 586 17	Income sold this period
INTL LEASE FIN CORP- MEDIUM TERM NTS	CUSIP 45974VY72	5 7000		44 175 00	0 00	0 00	44 175 00	Income sold this period
BOOK ENTRY 5 7 DUE 11-03 2003	CUSIP 45974VVT2	1 800 000 000		44 175 00	0 00	0 00	44 175 00	Income sold this period
MERRILL LYNCH & CO INC MEDIUM TERM NTS	CUSIP 59018S8Z2	7 8500		12 097 72	0 00	0 00	12 097 72	Income sold this period
BOOK ENTRY 7 85 DUE 05 30-2003	CUSIP 59018S8Z2	730,000 000		12 097 72	0 00	0 00	12 097 72	Income sold this period
MERRILL LYNCH & CO INC MEDIUM TERM NTS	CUSIP 59018S8Z2	7 8500		10 242 07	0 00	0 00	10 242 07	Income sold this period
BOOK ENTRY 7 85 DUE 05-30-2003	CUSIP 59018S8Z2	770 000 000		10 242 07	0 00	0 00	10 242 07	Income sold this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
MORGAN STANLEY DEAN WITTER DISCOVER & COMEDIUM MTN 7 125 DUE 08-15 2003 BEO CUSIP 61745EQN4 Trade date 27 MAR 02 / Settlement date 02 APR 02	7 1250 1 500 000 000	13 953 13	0 00	0 00	13 953 13	Income sold this period
SIMON PPTY GROUP LP 8 75 DUE 02-09-2004 BEO CUSIP 828807AA5 Trade date 02 MAY 02 / Settlement date 07 MAY 02	8 7500 700 000 000	11 550 00	0 00	0 00	11 550 00	Income sold this period
Total corporate bonds		231,987 06 3,062 50 425,562 91 0 00 0 00 0 00 3 419 79 162,939 92 356,158 48	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	231 987 06 3 062 50 425 562 91 0 00 0 00 0 00 - 3 419 79 162 939 92 356 158 48	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Government mortgage backed securities						
United States - USD						
FNMA POOL # 323705 7 5 DUE 04 01 2029 REG CUSIP 31374TR27	7 5000 912 092 860	5 700 58	0 00	0 00	5 700 58	Receivable last period
FNMA REMIC TR SER 1992 G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07 25 2022 REG CUSIP 31358PKX4	8 0000 7 961 680	53 07	0 00	0 00	53 07	Receivable last period
GNMAII POOL # 080428 SER 2030 ADJ RT 07 20 2030 CUSIP 36225CPN0	6 0000 854 750 000	4 273 75	0 00	0 00	4 273 75	Receivable last period
SLM STUD LN TR SER 1998 1 CL A 1 FLTG RTDUE 01 25-2007 REG CUSIP 78442GAX4	5 5990 284 795 340	3 011 96	0 00	0 00	3 011 96	Receivable last period
FNMA POOL # 323705 7 5 DUE 04 01 2029 REG CUSIP 31374TR27	7 5000 490 422 280	3 065 13	0 00	0 00	3 065 13	Receivable this period
GNMAII POOL # 080428 SER 2030 ADJ RT 07 20-2030 CUSIP 36225CPN0	6 0000 521 332 870	2 606 65	0 00	0 00	2 606 65	Receivable this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
SLM STUD LN TR SER 1998-1 CL A 1 FLTG RTDUE 01-25-2007 REG CUSIP 78442GAX4 Ex date 25 JAN 03 / Pay date 25 JAN 03	1 9170 65 704 030	248 24	0 00	0 00	248 24	Receivable this period
FNMA POOL # 323705 7 5 DUE 04-01-2028 REG CUSIP 31374TR27 Ex date 25 JUN 02 / Pay date 25 JUN 02	7 5000 695 571 660	4 347 32	0 00	0 00	4 347 32	Received this period
FNMA POOL # 323705 7 5 DUE 04-01-2029 REG CUSIP 31374TR27 Ex date 25 JUL 02 / Pay date 25 JUL 02	7 5000 672 584 420	4 203 65	0 00	0 00	4 203 65	Received this period
FNMA POOL # 323705 7 5 DUE 04-01-2028 REG CUSIP 31374TR27 Ex date 28 AUG 02 / Pay date 28 AUG 02	7 5000 650 844 240	4 067 78	0 00	0 00	4 067 78	Received this period
FNMA POOL # 323705 7 5 DUE 04-01-2029 REG CUSIP 31374TR27 Ex date 25 OCT 02 / Pay date 25 OCT 02	7 5000 595 048 240	3 719 05	0 00	0 00	3 719 05	Received this period
FNMA POOL # 323705 7 5 DUE 04-01-2029 REG CUSIP 31374TR27 Ex date 25 FEB 02 / Pay date 25 FEB 02	7 5000 856 809 030	5 355 06	0 00	0 00	5,355 06	Received this period
FNMA POOL # 323705 7 5 DUE 04-01-2029 REG CUSIP 31374TR27 Ex date 28 DEC 02 / Pay date 28 DEC 02	7 5000 517 573 500	3 234 83	0 00	0 00	3 234 83	Received this period
FNMA POOL # 323705 7 5 DUE 04 01-2028 REG CUSIP 31374TR27 Ex date 25 SEP 02 / Pay date 25 SEP 02	7 5000 827 107 610	3 919 42	0 00	0 00	3 919 42	Received this period
FNMA POOL # 323705 7 5 DUE 04 01-2028 REG CUSIP 31374TR27 Ex date 25 MAR 02 / Pay date 25 MAR 02	7 5000 803 484 680	5 021 78	0 00	0 00	5 021 78	Received this period
FNMA POOL # 323705 7 5 DUE 04-01-2029 REG CUSIP 31374TR27 Ex date 25 JAN 02 / Pay date 25 JAN 02	7 5000 912 092 860	5 700 58	0 00	0 00	5 700 58	Received this period
FNMA POOL # 323705 7 5 DUE 04 01-2029 REG CUSIP 31374TR27 Ex date 25 NOV 02 / Pay date 25 NOV 02	7 5000 558 172 110	3 488 58	0 00	0 00	3,488 58	Received this period
FNMA POOL # 323705 7 5 DUE 04 01-2028 REG CUSIP 31374TR27 Ex date 25 APR 02 / Pay date 25 APR 02	7 5000 759,038 700	4 743 99	0 00	0 00	4 743 99	Received this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 323705 7 5 DUE 04 01 2029 REG CUSIP 31374TR27 Ex date 25 MAY 02 / Pay date 28 MAY 02	7 5000 728 237 880	4 538 99	0 00	0 00	4 538 99	Received this period
FNMA REMIC TR SER 1992 G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07 25 2022 REG CUSIP 31358PKX4 Ex date 25 SEP 01 / Pay date 19 JUN 02	8 0000 - 7 752 850	- 51 68	0 00	0 00	51 68	Received this period
FNMA REMIC TR SER 1992 G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25 2022 REG CUSIP 31358PKX4 Ex date 25 OCT 01 / Pay date 19 JUN 02	8 0000 7 804 530	52 03	0 00	0 00	52 03	Received this period
FNMA REMIC TR SER 1992-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07 25 2022 REG CUSIP 31358PKX4 Ex date 25 JUL 00 / Pay date 19 JUN 02	8 0000 - 1 155 272 050	7 650 51	0 00	0 00	7 650 51	Received this period
FNMA REMIC TR SER 1992 G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25 2022 REG CUSIP 31358PKX4 Ex date 25 NOV 01 / Pay date 19 JUN 02	8 0000 7 856 560	- 52 39	0 00	0 00	52 39	Received this period
FNMA REMIC TR SER 1992 G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07 25 2022 REG CUSIP 31358PKX4 Ex date 25 JUL 01 / Pay date 19 JUN 02	8 0000 7 650 510	51 00	0 00	0 00	51 00	Received this period
FNMA REMIC TR SER 1992 G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07 25 2022 REG CUSIP 31358PKX4 Ex date 25 DEC 01 / Pay date 19 JUN 02	8 0000 7 908 950	52 73	0 00	0 00	52 73	Received this period
FNMA REMIC TR SER 1992 G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07 25 2022 REG CUSIP 31358PKX4 Ex date 25 AUG 01 / Pay date 19 JUN 02	8 0000 7 701 510	51 34	0 00	0 00	51 34	Received this period
GNMAII POOL # 080428 SER 2030 ADJ RT 07 20-2030 CUSIP 36225CPN0 Ex date 20 FEB 02 / Pay date 20 FEB 02	0000 824 114 520	4 120 57	0 00	0 00	4 120 57	Received this period
GNMAII POOL # 080428 SER 2030 ADJ RT 07 20 2030 CUSIP 36225CPN0 Ex date 20 MAY 02 / Pay date 20 MAY 02	0000 742 107 150	3 710 53	0 00	0 00	3 710 53	Received this period
GNMAII POOL # 080428 SER 2030 ADJ RT 07 20 2030 CUSIP 36225CPN0 Ex date 20 APR 02 / Pay date 22 APR 02	0000 766 861 950	3 834 30	0 00	0 00	3 834 30	Received this period
GNMAII POOL # 080428 SER 2030 ADJ RT 07 20 2030 CUSIP 36225CPN0 Ex date 20 MAR 02 / Pay date 20 MAR 02	0000 793 076 920	3 965 38	0 00	0 00	3 965 38	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
 Account Name 'FREEDOM FORUM INC-TAG CASH-SL'

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed Income

GNMAII POOL # 080428 SER 2030 ADJ RT	07-20-2030	6 0000	3 318 47	0 00	0 00	3 318 47	Received this period
CUSIP 36225CPN0 Ex date 20 AUG 02 / Pay date 20 AUG 02							
GNMAII POOL # 080428 SER 2030 ADJ RT	07-20-2030	6 0000	2 993 85	0 00	0 00	2 993 85	Received this period
CUSIP 36225CPN0 Ex date 21 OCT 02 / Pay date 21 OCT 02							
GNMAII POOL # 080428 SER 2030 ADJ RT	07 20 2030	6 0000	2 375 29	0 00	0 00	2 375 29	Received this period
CUSIP 36225CPN0 Ex date 20 NOV 02 / Pay date 20 NOV 02							
GNMAII POOL # 080428 SER 2030 ADJ RT	07-20-2030	6 0000	3 444 29	0 00	0 00	3 444 29	Received this period
CUSIP 36225CPN0 Ex date 22 JUL 02 / Pay date 22 JUL 02							
GNMAII POOL # 080428 SER 2030 ADJ RT	07-20-2030	6 0000	3 575 48	0 00	0 00	3 575 48	Received this period
CUSIP 36225CPN0 Ex date 20 JUN 02 / Pay date 20 JUN 02							
GNMAII POOL # 080428 SER 2030 ADJ RT	07-20-2030	6 0000	2 245 91	0 00	0 00	2 245 91	Received this period
CUSIP 36225CPN0 Ex date 20 DEC 02 / Pay date 20 DEC 02							
GNMAII POOL # 080428 SER 2030 ADJ RT	07 20 2030	6 0000	3 137 97	0 00	0 00	3 137 97	Received this period
CUSIP 36225CPN0 Ex date 20 SEP 02 / Pay date 20 SEP 02							
GNMAII POOL # 080428 SER 2030 ADJ RT	07-20-2030	6 0000	4,273 74	0 00	0 00	4,273 74	Received this period
CUSIP 36225CPN0 Ex date 20 JAN 02 / Pay date 22 JAN 02							
SLM STUD LN TR SER 1898-1 CL A-1 FLTG	RTDUE 01 25 2007 REG	2 5425	1 062 41	0 00	0 00	1 062 41	Received this period
CUSIP 78442GAX4 Ex date 25 JUL 02 / Pay date 25 JUL 02							
SLM STUD LN TR SER 1898-1 CL A-1 FLTG	RTDUE 01 25 2007 REG	2 3250	788 12	0 00	0 00	788 12	Received this period
CUSIP 78442GAX4 Ex date 25 OCT 02 / Pay date 25 OCT 02							
SLM STUD LN TR SER 1898-1 CL A-1 FLTG	RTDUE 01-25-2007 REG	2 5425	1 825 07	0 00	0 00	1 825 07	Received this period
CUSIP 78442GAX4 Ex date 25 JAN 02 / Pay date 25 JAN 02							
SLM STUD LN TR SER 1898 1 CL A 1 FLTG	RTDUE 01-25-2007 REG	2 5425	1 394 90	0 00	0 00	1 394 90	Received this period
CUSIP 78442GAX4 Ex date 25 APR 02 / Pay date 25 APR 02							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name 'FREEDOM FORUM INC-TAG CASH-SL

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Total government mortgage backed securities		13,039 36	0 00	0 00	13,039 36	Receivable last period
		5 918 02	0 00	0 00	5 918 02	Receivable this period
		90,443 63	0 00	0 00	90 443 63	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		83 322 29	0 00	0 00	83,322 29	Earned income
Asset backed securities						
United States - USD						
MBNA MASTER CR CARD TR II 1998 J A 5 25 DUE 02 15 2006 BEO CUSIP 55262TDT7 Ex date 15 JAN 03 / Pay date 15 JAN 03	5 2500 500 000 000	1 166 66	0 00	0 00	1 166 66	Receivable this period
MBNA MASTER CR CARD TR II 1998 J A 5 25 DUE 02 15 2006 BEO CUSIP 55262TDT7 Ex date 16 DEC 02 / Pay date 16 DEC 02	5 2500 500 000 000	2 187 50	0 00	0 00	2 187 50	Received this period
MBNA MASTER CR CARD TR II 1998 J A 5 25 DUE 02-15 2006 BEO CUSIP 55262TDT7 Ex date 15 JUL 02 / Pay date 15 JUL 02	5 2500 500 000 000	2 187 50	0 00	0 00	2 187 50	Received this period
MBNA MASTER CR CARD TR II 1998-J A 5 25 DUE 02 15 2006 BEO CUSIP 55262TDT7 Ex date 15 JUN 02 / Pay date 17 JUN 02	5 2500 500 000 000	2 187 50	0 00	0 00	2 187 50	Received this period
MBNA MASTER CR CARD TR II 1998 J A 5 25 DUE 02 15 2008 BEO CUSIP 55262TDT7 Ex date 16 SEP 02 / Pay date 16 SEP 02	5 2500 500 000 000	2 187 50	0 00	0 00	2 187 50	Received this period
MBNA MASTER CR CARD TR II 1998-J A 5 25 DUE 02 15 2008 BEO CUSIP 55262TDT7 Ex date 15 OCT 02 / Pay date 15 OCT 02	5 2500 500,000 000	2 187 50	0 00	0 00	2 187 50	Received this period
MBNA MASTER CR CARD TR II 1998 J A 5 25 DUE 02-15 2006 BEO CUSIP 55262TDT7 Ex date 15 MAY 02 / Pay date 15 MAY 02	5 2500 500 000 000	2 187 50	0 00	0 00	2 187 50	Received this period
MBNA MASTER CR CARD TR II 1998 J A 5 25 DUE 02 15 2006 BEO CUSIP 55262TDT7 Ex date 15 AUG 02 / Pay date 15 AUG 02	5 2500 500 000 000	2 187 50	0 00	0 00	2 187 50	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
 Account Name *FREEDOM FORUM INC-TAG CASH-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
MBNA MASTER CR CARD TR II 1998 J A 5 25	DUE 02 15-2008 BEO	5 2500	500 000 000	2 187 50	0 00	0 00	2 187 50	Received this period
CUSIP 552821D17 Ex date 15 NOV 02 / Pay date 15 NOV 02								
MBNA MASTER CR CARD TR II 1998 J A 5 25	DUE 02 15-2008 BEO	5 2500	500 000 000	- 656 25	0 00	0 00	- 656 25	Income purchased this period
CUSIP 552821D17 Trade date 19 APR 02 / Settlement date 24 APR 02								

Total asset backed securities

0 00	1,166 66	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Receivable last period	Receivable this period	Tax recoverable last period	Tax recoverable this period	Tax claims received	Income sold this period	Earned income		
0 00	17,500 00	0 00	0 00	0 00	0 00	18,010 41		

Index linked government bonds

0 00	37 164 88	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Receivable last period	Receivable this period	Tax recoverable last period	Tax recoverable this period	Tax claims received	Income sold this period	Earned income		
0 00	40 190 60	0 00	0 00	0 00	0 00	40 190 60		
US TREAS NTS INFLATION INDEXED 3 625	DUE 07-15-2002 REG	4 0493	2 000 000 000					
CUSIP 9128273A8 Ex date 15 JAN 02 / Pay date 15 JAN 02								
US TREAS NTS INFLATION INDEXED 3 625	DUE 07-15-2002 REG	4 0493	2 000 000 000					
CUSIP 9128273A8 Trade date 06 MAY 02 / Settlement date 09 MAY 02								

Total Index linked government bonds

0 00	37,164 88	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Receivable last period	Receivable this period	Tax recoverable last period	Tax recoverable this period	Tax claims received	Income sold this period	Earned income		
0 00	40,190 60	0 00	0 00	0 00	0 00	40,190 60		
0 00	25,383 82	0 00	0 00	0 00	0 00	25,383 82		
Income purchased this period	Income sold this period	Earned income						
0 00	28,409 56	0 00	0 00	0 00	0 00	28,409 56		

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Accretion						
United States - USD						
ASSOC CORP N AMER 6 5 DUE 07 15-2002 REG CUSIP 046003HY8 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 5000 0 000	16 170 00	0 00	0 00	16 170 00	
BELL ATLANTIC NEW JERSEY INC TEL CO 5 875 DUE 02 01 2004 REG CUSIP 077858AA6 Ex date 15 AUG 02 / Pay date 15 AUG 02	5 8750 0 000	11 283 68	0 00	0 00	11 283 68	
FHLB 5 125 09 15 2003 CUSIP 3133M5QB9 Ex date 22 FEB 02 / Pay date 22 FEB 02	5 1250 0 000	57 992 17	0 00	0 00	57 992 17	
HSEHD FIN CORP MEDIUM TERM SR NTS BO TRANCHE # SR 00557 6 25 DUE 08 15 2003 CUSIP 44181KZE7 Ex date 30 APR 02 / Pay date 03 MAY 02	6 2500 0 000	38 868 36	0 00	0 00	38 868 36	
INTL LEASE FIN CORP MEDIUM TERM NTS BOOK ENTRY 5 7 DUE 11 03 2003 CUSIP 45974VVT2 Ex date 20 MAR 02 / Pay date 20 MAR 02	5 7000 0 000	5 067 64	0 00	0 00	5 067 64	
SAFEWAY INC NT 7 DUE 09-15-2002 BEO CUSIP 786514AX7 Ex date 30 SEP 02 / Pay date 30 SEP 02	0000 0 000	590 00	0 00	0 00	590 00	
SIMON PPTY GROUP LP 6 75 DUE 02 09 2004 BEO CUSIP 828807AA5 Ex date 07 MAY 02 / Pay date 07 MAY 02	6 7500 0 000	4 095 88	0 00	0 00	4 095 88	
Total accretion		0 00 0 00 134,067 73 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 134,067 73 0 00 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period
Amortization		134 067 73	0 00	0 00	134 067 73	Earned income
Canada - USD						
ONT PROV CDA BD DTD 01/27/1993 7 375 DUE01 27 2003 REG CUSIP 683234HG6 Ex date 30 APR 02 / Pay date 07 MAY 02	7 3750 0 000	4 539 37	0 00	0 00	- 4 539 37	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
 Account Name 'FREEDOM FORUM INC-TAG CASH-SL'

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed Income

United States - USD

FHLMC DEB 5 25 02 15-2004	5 2500	0 000	1 554 20	0 000	0 000	1 554 20	
CUSIP 3134A4DQ4 Ex date 31 DEC 01 / Pay date 31 DEC 01							
FHLMC DEB 5 25 02-15-2004	5 2500	0 000	1 554 20	0 000	0 000	1 554 20	
CUSIP 3134A4DQ4 Ex date 31 DEC 01 / Pay date 31 DEC 01							
FHLMC DEB 5 25 02-15 2004	5 2500	0 000	1 554 20	0 000	0 000	1 554 20	
CUSIP 3134A4DQ4 Ex date 28 FEB 02 / Pay date 07 MAR 02							
FHLMC DEB 6 25 07-15-2004	6 2500	0 000	7 872 46	0 000	0 000	- 7 972 46	
CUSIP 3134A3YM2 Ex date 30 APR 02 / Pay date 07 MAY 02							
FHLMC DEB 6 25 07-15-2004	6 2500	0 000	14 791 30	0 000	0 000	14 791 30	
CUSIP 3134A3YM2 Ex date 31 DEC 01 / Pay date 31 DEC 01							
FHLMC DEB 6 25 07-15 2004	6 2500	0 000	14 791 30	0 000	0 000	14 791 30	
CUSIP 3134A3YM2 Ex date 31 DEC 01 / Pay date 31 DEC 01							
FHLMC DEB 7 5 DUE 04-01-2029	7 5000	0 000	- 9 74	0 000	0 000	8 74	
CUSIP 31374TR27 Ex date 31 DEC 02/Pay date							
FHLMC DEB 7 5 DUE 04-01-2029	7 5000	0 000	- 15 78	0 000	0 000	15 78	
CUSIP 31374TR27 Ex date 25 NOV 02/Pay date							
FHLMC DEB 7 5 DUE 04 01-2029	7 5000	0 000	- 201 14	0 000	0 000	201 14	
CUSIP 31374TR27 Ex date 28 NOV 02/Pay date							
FHLMC DEB 8 15-2004 REG	6 5000	0 000	14 911 84	0 000	0 000	14 911 84	
CUSIP 31359MEX7 Ex date 31 DEC 01 / Pay date 31 DEC 01							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
 Account Name FREEDOM FORUM INC-TAG CASH-SL

Income & Expense Detail - Base Currency

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Income

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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FNMA 6 5 DUE 08 15 2004 REG		6 5000	14 911 84	14 911 84	0 00	0 00	14 911 84	
CUSIP 31359MEX7 Ex date 31 DEC 01 / Pay date 31 DEC 01		0 000						

MBNA MASTER CR CARD TR II 1998 J A 5 25		5 2500	- 284 23	- 284 23	0 00	0 00	- 284 23	
DUE 02 15 2008 BEC		0 000						
CUSIP 55262TD17 Ex date 31 DEC 02Pay date		0 000						

MBNA MASTER CR CARD TR II 1998-J A 5 25		5 2500	1 923 03	1 923 03	0 00	0 00	1 923 03	
DUE 02 15 2008 BEC		0 000						
CUSIP 55262TD17 Ex date 29 NOV 02Pay date		0 000						

PNC FDG CORP 6 125 DUE 09 01 2003 REG		6 1250	715 06	715 06	0 00	0 00	715 06	
CUSIP 693476AG8 Ex date 29 NOV 02Pay date		0 000						

US TREAS NTS DTD 00002 3 375 DUE		3 3750	- 10 141 77	- 10 141 77	0 00	0 00	10 141 77	
04 30 2004 REG		0 000						
CUSIP 912828AB6 Ex date 29 NOV 02Pay date		0 000						

US TREAS NTS DTD 00004 3 25 DUE		3 2500	6 657 87	6 657 87	0 00	0 00	6 657 87	
05 31 2004 REG		0 000						
CUSIP 912828AD2 Ex date 29 NOV 02Pay date		0 000						

US TREAS NTS DTD 00894 2 75 DUE		2 7500	1 734 18	1 734 18	0 00	0 00	1 734 18	
10 31 2003 REG		0 000						
CUSIP 9128277E6 Ex date 30 SEP 02 / Pay date 30 SEP 02		0 000						

US TREAS NTS DTD 04/30/2001 4 DUE		4 0000	3 460 29	3 460 29	0 00	0 00	3 460 29	
04 30 2003 REG		0 000						
CUSIP 9128276W7 Ex date 29 NOV 02Pay date		0 000						

US TREAS NTS DTD 09/30/2001 2 75 DUE		2 7500	10 31	10 31	0 00	0 00	10 31	
09 30 2003 REG		0 000						
CUSIP 9128277D8 Ex date 30 APR 02 / Pay date 07 MAY 02		0 000						

US TREAS NTS DTD 09/30/2001 2 75 DUE		2 7500	4 03	4 03	0 00	0 00	4 03	
09 30 2003 REG		0 000						
CUSIP 9128277D8 Ex date 30 MAY 02 / Pay date 30 MAY 02		0 000						

US TREAS NTS DTD 11/15/2000 5 75 DUE		5 7500	- 29 838 52	- 29 838 52	0 00	0 00	29 838 52	
11 15 2005 REG		0 000						
CUSIP 9128276N7 Ex date 29 NOV 02Pay date		0 000						

US TREAS NTS INFLATION INDEXED 3 825		4 0493	102 760 84	102 760 84	0 00	0 00	102 760 84	
DUE 07 15 2002 REG		0 000						
CUSIP 9128273A8 Ex date 30 MAY 02 / Pay date 30 MAY 02		0 000						

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS 4 625 DUE 05-15-2008 REG CUSIP 9128276X5 Ex date 29 NOV 02 Pay date	4 6250 0 000	18 588 95	0 00	0 00	16,588 95	
US TREAS NTS 4 75 DUE 01-31-2003 REG CUSIP 9128276S8 Ex date 30 SEP 02 / Pay date 30 SEP 02	4 7500 0 000	- 1 148 85	0 00	0 00	- 1 148 85	
US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 9128275S7 Ex date 07 MAR 02 / Pay date 07 MAR 02	5 8750 0 000	- 4 664 60	0 00	0 00	- 4 664 60	
US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 9128275S7 Ex date 28 NOV 02 Pay date	5 8750 0 000	50 223 21	0 00	0 00	- 50 223 21	
US TREAS NTS 8 5 DUE 05-15-2005 REG CUSIP 912827T85 Ex date 29 NOV 02 Pay date	6 5000 0 000	65 395 06	0 00	0 00	- 65 395 06	
US TREAS 7 NT DUE 07 15-2006 REG CUSIP 912827Y55 Ex date 30 MAY 02 / Pay date 30 MAY 02	7 0000 0 000	- 5 245 31	0 00	0 00	5 245 31	
Total amortization		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		- 313,848 03	0 00	0 00	- 313,848 03	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 313,848 03	0 00	0 00	- 313,848 03	Earned income
Total fixed income		487,238 92	0 00	0 00	487,238 92	Receivable last period
		896,254 82	0 00	0 00	896,254 82	Receivable this period
		1,506,185 60	0 00	0 00	1,506,185 60	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		- 667,740 99	0 00	0 00	- 667,740 99	Income purchased this period
		409,324 53	0 00	0 00	409,324 53	Income sold this period
		1,656,787 04	0 00	0 00	1,656,787 04	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
Short term investment funds						
United States - USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	2 1820 76 050 530	11 287 97	0 00	0 00	11 287 97	Receivable last period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	1 0557 50 207 240	5 282 02	0 00	0 00	5 282 02	Receivable this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 DEC 01 / Pay date 02 JAN 02	0000 78 050 530	11 287 97	0 00	0 00	11 287 97	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 JUN 02 / Pay date 01 JUL 02	0000 9 506 690	5 855 50	0 00	0 00	5 855 50	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 OCT 02 / Pay date 01 NOV 02	0000 5 385 289 910	6 315 32	0 00	0 00	6 315 32	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 NOV 02 / Pay date 02 DEC 02	0000 376 583 580	5 489 00	0 00	0 00	5 489 00	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 MAR 02 / Pay date 01 APR 02	0000 92 758 330	5 712 07	0 00	0 00	5 712 07	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 SEP 02 / Pay date 01 OCT 02	0000 5 344 597 340	5 087 73	0 00	0 00	5 087 73	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 28 FEB 02 / Pay date 01 MAR 02	0000 282 197 380	4 544 53	0 00	0 00	4 544 53	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 JUL 02 / Pay date 01 AUG 02	0000 62 058 650	4 487 06	0 00	0 00	4 487 06	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 APR 02 / Pay date 01 MAY 02	0000 121 044 560	2 453 14	0 00	0 00	2 453 14	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name 'FREEDOM FORUM INC-TAG CASH-SL

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 JAN 02 / Pay date 01 FEB 02	0000 211,106.030	5,579.72	0.00	0.00	5,579.72	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 MAY 02 / Pay date 03 JUN 02	0000 200,250.760	5,530.82	0.00	0.00	5,530.82	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 AUG 02 / Pay date 03 SEP 02	0000 3,647,072.420	11,982.64	0.00	0.00	11,982.64	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP 824989AA4 Ex date 05 SEP 02 / Pay date 05 SEP 02	4716 0.000	- 49.46	0.00	0.00	49.46	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP 824999AA4 Ex date 03 OCT 02 / Pay date 03 OCT 02	4716 0.000	129.74	0.00	0.00	129.74	Received this period
Total short term investment funds		11,287.97	0.00	0.00	11,287.97	Receivable last period
		5,282.02	0.00	0.00	5,282.02	Receivable this period
		74,405.78	0.00	0.00	74,405.78	Received this period
		0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	Income purchased this period
		0.00	0.00	0.00	0.00	Income sold this period
		68,399.83	0.00	0.00	68,399.83	Earned income
Accretion						
United States - USD						
United States dollar CUSIP 0000	0000 0.000	0.00	0.00	0.00	0.00	
Ex date 07 MAY 02 / Pay date 07 MAY 02						
United States dollar CUSIP 0000	0000 0.000	0.00	0.00	0.00	0.00	
Ex date 07 MAY 02 / Pay date 07 MAY 02						
United States dollar CUSIP 0000	0000 0.000	0.00	0.00	0.00	0.00	
Ex date 07 MAY 02 / Pay date 07 MAY 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name 'FREEDOM FORUM INC-TAG CASH-SL

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 07 MAY 02 / Pay date 07 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
Total accretion		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		0 00	0 00	0 00	0 00	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		0 00	0 00	0 00	0 00	Earned income
Total cash and cash equivalents		11,287 97	0 00	0 00	11 287 97	Receivable last period
		5,282 02	0 00	0 00	5 282 02	Receivable this period
		74,405 78	0 00	0 00	74 405 78	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		68,399 83	0 00	0 00	68,399 83	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
Total Income		488,524.89	0.00	0.00	488,524.89	Receivable last period
		901,536.84	0.00	0.00	901,536.84	Receivable this period
		1,580,591.38	0.00	0.00	1,580,591.38	Received this period
		0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	Tax reclaims received
		- 667,740.99	0.00	0.00	- 667,740.99	Income purchased this period
		409,324.53	0.00	0.00	409,324.53	Income sold this period
		1,725,188.87	0.00	0.00	1,725,188.87	Earned income
Expense						
Cash and cash equivalents						
Currency						
United States - USD						
PAID TATTERSALL ADVISORY GROUP REPRESENTING INVESTMENT MANAGEMENT FEES FOR THE PERIOD 01 01 02-03 31 02 Value date 08 FEB 02 / Entry date 08 FEB 02	0000 0 000	- 14,203.00	0.00	0.00	14,203.00	Paid this period
PAID TATTERSALL ADVISORY GROUP REPRESENTING INVESTMENT MANAGEMENT FEES FOR QUARTER ENDING 08/30/02 Value date 09 AUG 02 / Entry date 09 AUG 02	0000 0 000	- 70,641.00	0.00	0.00	70,641.00	Paid this period
PAID TATTERSALL ADVISORY GROUP REPRESENTING INVESTMENT MANAGEMENT FEES FOR QUARTER ENDING 4/1/02 6/30/02 Value date 18 JUN 02 / Entry date 18 JUN 02	0000 0 000	- 11,398.00	0.00	0.00	11,398.00	Paid this period
Total currency		0.00	0.00	0.00	0.00	Payable last period
		0.00	0.00	0.00	0.00	Payable this period
		- 96,242.00	0.00	0.00	- 96,242.00	Paid this period
		0.00	0.00	0.00	0.00	Tax recoverable last period
		0.00	0.00	0.00	0.00	Tax recoverable this period
		0.00	0.00	0.00	0.00	Tax reclaims received
		0.00	0.00	0.00	0.00	Income purchased this period
		0.00	0.00	0.00	0.00	Income sold this period
		- 96,242.00	0.00	0.00	- 96,242.00	Expenses recognized

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name 'FREEDOM FORUM INC-TAG CASH-SL

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Expense</i>						
Cash and cash equivalents						
Total cash and cash equivalents		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 96,242 00	0 00	0 00	96 242 00	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 96,242 00	0 00	0 00	- 96 242 00	Expenses recognized
Total expense		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 96,242 00	0 00	0 00	- 96 242 00	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 96,242 00	0 00	0 00	96 242 00	Expenses recognized

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name 'FREEDOM FORUM INC-TAG CASH-SL

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◆ Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Security Receipts	0 00	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Miscellaneous Cash Receipts	71 737,232 00	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	29 055 556 35	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	71,737,232 00	- 29,055,556 35	0 00	0 00	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Funding & Disbursement Detail Security Receipts

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Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Transtation	Total
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total security receipts		0 00	0 00	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

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◆ Funding & Disbursement Detail Miscellaneous Cash Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
23 Aug 02 23 Aug 02	United States dollar RECEIVED FUNDS BY WIRE TRANSFER FROM SUNTRUST RICHMOND BY FWR#001225 WIRE IN # 028638	0 00	0 00	71 737 232 00	0 00	0 00	0 00
Total miscellaneous cash receipts		0 00	0 00	71,737,232 00	0 00	0 00	0 00

Interportfolio Transfers Out

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
2 Jan 02 2 Jan 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC CASH FREEDOM FORUM	0 00	0 00	- 76 050 53	0 00	0 00	0 00
1 Feb 02 1 Feb 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC - CASH FREEDOM FORUM	0 00	0 00	211,106 03	0 00	0 00	0 00
15 Feb 02 15 Feb 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC - CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
1 Mar 02 1 Mar 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM	0 00	0 00	282 197 38	0 00	0 00	0 00
18 Mar 02 18 Mar 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	- 3 000 000 00	0 00	0 00	0 00
1 Apr 02 1 Apr 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC CASH FREEDOM FORUM	0 00	0 00	92,758 33	0 00	0 00	0 00
4 Apr 02 4 Apr 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC - CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
1 May 02 1 May 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC CASH FREEDOM FORUM	0 00	0 00	- 121 044 58	0 00	0 00	0 00

Portfolio Statement

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

1 JAN 02 - 31 DEC 02

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◆ Funding & Disbursement Detail Interportfolio Transfers Out

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
2 May 02 2 May 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
22 May 02 22 May 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
3 Jun 02 3 Jun 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM	0 00	0 00	200 250 76	0 00	0 00	0 00
1 Jul 02 1 Jul 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC CASH FREEDOM FORUM	0 00	0 00	9 506 69	0 00	0 00	0 00
12 Jul 02 12 Jul 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM PER SPONSOR DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
1 Aug 02 1 Aug 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172, INC CASH FREEDOM FORUM	0 00	0 00	62 058 65	0 00	0 00	0 00
7 Aug 02 7 Aug 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28 02172 INC - CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
27 Aug 02 27 Aug 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	- 3 000 000 00	0 00	0 00	0 00
16 Sep 02 16 Sep 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	- 3 200 000 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM TO FUND CONSTRUCTION PROJECT COST	0 00	0 00	105 999 96	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

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◆ Funding & Disbursement Detail Interportfolio Transfers Out

<u>Value date</u> Entry date	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
31 Oct 02 31 Oct 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC - CASH FREEDOM FORUM TO FUND CONSTRUCTION PROJECT COST	0 00	0 00	105 999 96	0 00	0 00	0 00
29 Nov 02 29 Nov 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC - CASH FREEDOM FORUM TO FUND CONSTRUCTION PROJECT COST	0 00	0 00	105 999 96	0 00	0 00	0 00
2 Dec 02 2 Dec 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC - CASH FREEDOM FORUM	0 00	0 00	376 583 58	0 00	0 00	0 00
31 Dec 02 31 Dec 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC CASH FREEDOM FORUM PER SPONSOR DIRECTION	0 00	0 00	- 105 999 96	0 00	0 00	0 00
Total Interportfolio transfers out		0 00	0 00	- 29,055,556 35	0 00	0 00	0 00
Total		0 00	0 00		0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605622
Account Name *FREEDOM FORUM INC-TAG CASH-SL

◆ Capital Change Detail

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Ex date	<u>Original security description/Asset ID</u> Shares	Original cost	Change description	Payment Amount	<u>Resulting security description/Asset ID</u> Shares	Resulting cost	Realized gain/loss <u>Market</u> Translation
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NO DATA TO REPORT

Portfolio Statements

1 JAN 02 - 31 DEC 02

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1	Change in Book and Market Value
2	Change in Cash Value
3	Asset Summary
4	Asset Detail - Base Currency
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24	Income & Expense Detail - Base Currency
34	Funding & Disbursement Summary
35	Funding & Disbursement Detail
37	Capital Change Detail

Page

Account Name
FREEDOM FORUM INC BARCLAYS

Account Number
2632083

Questions?

If you have any questions about this report call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager

JAMES R SCHILLER
CBS3

AUDITED

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Change in Book and Market Value

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	Cost	Market value	For more information
Opening balance	318 018 617 98	313 575 914 30	
Miscellaneous cash receipts	781 81	781 91	See funding & disbursement summary
Interportfolio transfers in	84 171,263 19	84 171 263 19	See funding & disbursement summary
Total receipts	84 172 045 10	84 172 045 10	See funding & disbursement summary
Miscellaneous cash disbursements	- 29 904 20	29 904 20	See funding & disbursement summary
Interportfolio transfers out	- 7 80	7 80	See funding & disbursement summary
Total disbursements	- 29 912 00	29 912 00	See funding & disbursement summary
Income received	5 050 943 40	5 050 943 40	See income & expense summary
Expenses paid	48 232 84	- 48 232 84	See income & expense summary
Unrealized gain/loss change	0 00	53 052 910 88	See asset summary
Realized gain/loss	23 486 423 32	- 23 486 423 32	See realized gain/loss summary
Accrued income change	- 9 16	9 16	See income & expense summary
Accrued expense change	18 525 26	18 525 26	See income & expense summary
Closing balance	383 695 554 42	326 199 939 86	

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ Change in Cash Value

Account number 2632083
 Account Name FREEDOM FORUM - BARCLAYS

	Market value	COST	For more information
Opening balance	0 00	0 00	
Miscellaneous cash receipts	781 91	781 91	See funding & disbursement summary
Interportfolio transfers in	84 171 263 19	84 171 263 19	See funding & disbursement summary
Total receipts	84,172 045 10	84 172 045 10	See funding & disbursement summary
Miscellaneous cash disbursements	29 904 20	29 904 20	See funding & disbursement summary
Interportfolio transfers out	7 80	7 80	See funding & disbursement summary
Total disbursements	29 912 00	29 912 00	See funding & disbursement summary
Income received	58 267 35	58 267 35	See income & expense summary
Expenses paid	48 232 84	48 232 84	See income & expense summary
Securities bought	181 381 753 74	181 381 753 74	See investment transaction summary
Securities sold	87,229 586 13	97 229 586 13	See investment transaction summary
Closing balance	0 00	0 00	

Portfolio Statement

31 DEC 2002

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

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◆ Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Equities</i>								
<i>Common stock</i>								
United States USD	0 00	326 199 930 01	383 695 544 57	57 495 614 56	0 00	57 495 614 56	326 199 930 01	100 000%
Total common stock	0 00	326,199,930 01	383,695,544 57	- 57,495,614 56	0 00	- 57 495,614 56	326 199 930 01	100 000%
Total equities	0 00	326,199,930 01	383,695,544 57	- 57,495,614 56	0 00	- 57 495,614 56	326 199,930 01	100 000%
<i>Other Assets</i>								
<i>Miscellaneous</i>								
United States - USD	0 00	0 85	0 85	0 00	0 00	0 00	0 85	0 000%
Total miscellaneous	0 00	0 85	0 85	0 00	0 00	0 00	0 85	0 000%
Total other assets	0 00	0 85	0 85	0 00	0 00	0 00	0 85	0 000%
<i>Cash and Cash Equivalents</i>								
<i>Short term investment funds</i>								
United States USD	0 00	9 00	9 00	0 00	0 00	0 00	9 00	0 000%
Total short term investment funds	0 00	9 00	9 00	0 00	0 00	0 00	9 00	0 000%
Total cash and cash equivalents	0 00	9 00	9 00	0 00	0 00	0 00	9 00	0 000%
Total Unrealized Gains						0 00		
Total Unrealized Losses						57,495,614 56		
Total	0 00	326,199,939 86	383,695,554 42	- 57,495,614 56	0 00	57,495,614 56	326,199,939 86	100 000%
Total Cost Incl Accruals			383,695,554 42					

Portfolio Statement

31 DEC 2002

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
United States - USD							
CF BARCLAYS EQTY GROWTH FD B 1 331 847 43	CUSIP 295993CF4 35 2443230	0 00	46 943 585 44	55 313 071 02	8 369 485 58	0 00	8 369 485 58
CF BARCLAYS EQTY INDEX FD B 1 620 115 37	CUSIP 066669CF7 112 7486560	0 00	182 665 830 53	221 416 646 29	38 750 815 76	0 00	38 750 815 76
CF BARCLAYS EQTY VALUE FD B 2 087 559 77	CUSIP 066949CF3 32 1195090	0 00	67 051 394 82	76 674 385 65	9 622 990 83	0 00	9 622 990 83
CF BGI MID CAP EQ INDX FD B LENDABLE 1 034 121 54	CUSIP 055990907 28 5844560	0 00	29 539 119 22	30 291 441 61	752 322 39	0 00	752 322 39
Total USD		0 00	326 199,930 01	383,695,544 57	- 57 495 614 56	0 00	57,495 614 56
Total United States		0 00	326,199,930 01	383,695,544 57	57,495 614 56	0 00	- 57 495 614 56
Total Common Stock							
6,073,744 11		0 00	326,199,930 01	383,695,544 57	57,495,614 56	0 00	57 495 614 56
Total Equities		0 00	326,199,930 01	383,695,544 57	- 57,495 614 56	0 00	- 57,495,614 56

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Other Assets</i>							
Miscellaneous							
United States - USD							
&&&CASH HELD ELSEWHERE 0 85	CUSIP 999689268 1 0000000	0 00	0 85	0 85	0 00	0 00	0 00
Total USD		0 00	0 85	0 85	0 00	0 00	0 00
Total United States		0 00	0 85	0 85	0 00	0 00	0 00

Portfolio Statement

31 DEC 2002

Account number 2632063
Account Name FREEDOM FORUM - BARCLAYS

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Other Assets							
Miscellaneous							
Total Miscellaneous							
	0 85	0 00	0 85	0 85	0 00	0 00	0 00
Total Other Assets							
	0 85	0 00	0 85	0 85	0 00	0 00	0 00
Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
United States - USD							
CF BARCLAYS MONEY MKT FD B	CUSIP 068479CF1						
9 00	1 0000000	0 00	9 00	9 00	0 00	0 00	0 00
Total USD		0 00	9 00	9 00	0 00	0 00	0 00
Total United States		0 00	9 00	9 00	0 00	0 00	0 00
Total Short Term Investment Funds		9 00	9 00	9 00	0 00	0 00	0 00
Total Cash and Cash Equivalents		9 00	9 00	9 00	0 00	0 00	0 00
Total		0 00	328,189,938 88	383,685,554 42	- 57,495,614 58	0 00	- 57,495,614 58
	8,073,753 88						

Portfolio Statement

31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

Pending Transactions Detail

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Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Portfolio Statement

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

1 JAN 02 - 31 DEC 02

◆ Investment Transaction Summary

Asset type	Transaction amount		Cost	Market	Realized gain/loss		Total
	Principal	Accrued Interest			Translation		
<i>Other Gain/Loss</i>							
Equities							
Common stock	0 00	000	27 355 939 96	27 355 939 96	0 00		27 355 939 96
Total equities	0 00	000	- 27,355 939 96	27,355,939 96	0 00		- 27 355 939 96
Total other gain/loss	0 00	000	- 27,355 939 96	27,355,939 96	0 00		27,355 939 96
<i>Purchases</i>							
Equities							
Common stock	84,235,955 55	000	84 235 955 55	0 00	0 00		0 00
Total equities	- 84,235,955 55	000	84,235,955 55	0 00	0 00		0 00
Other Assets							
Miscellaneous	- 1 72	000	1 72	0 00	0 00		0 00
Total other assets	- 1 72	000	1 72	0 00	0 00		0 00
Cash and Cash Equivalents							
Short term investment funds	- 51,406,377 00	000	51 406 377 00	0 00	0 00		0 00
Total cash and cash equivalents	- 51,406,377 00	000	51,406,377 00	0 00	0 00		0 00
Total purchases	- 135,642,334 27	000	135,642,334 27	0 00	0 00		0 00
<i>Sales</i>							
Equities							
Common stock	65 234 29	000	3 804 282 35	3 869 516 64	0 00		3 869 516 64
Total equities	65 234 29	000	3 804,282 35	3,869,516 64	0 00		3 869 516 64
Other Assets							
Miscellaneous	2 38	000	2 38	0 00	0 00		0 00
Total other assets	2 38	000	- 2 38	0 00	0 00		0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Investment Transaction Summary

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Asset type	Transaction amount		Cost	Market	Realized gain/loss Translation	Total
	Principal	Accrued Interest				
<i>Sales</i>						
Cash and Cash Equivalents						
Short term investment funds	51,407,188 00	000	51,407,188 00	0 00	0 00	0 00
Total cash and cash equivalents	51,407,188 00	000	- 51,407,188 00	0 00	0 00	0 00
Total sales	51,472,424 67	000	- 47,602,908 03	3,869,516 64	0 00	3,869,516 64
Total	- 84,169,809 60	000	60,683,488 28	- 23,486,423 32	0 00	- 23,486,423 32

Portfolio Statement

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Market	Realized gain/loss		Total
			Principal	Accrued Interest			Translation		

Other Gain/Loss

Equities

Common stock

United States - USD

29 Mar 01 20 Dec 01 Pending	REVERSAL CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	202 761 66	202 761 66	0 00	202 761 66
29 Mar 01 20 Dec 01 Pending	CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	202 761 66	202 761 66	0 00	202 761 66
30 Apr 01 30 Nov 01 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	16 78	16 78	0 00	16 78
30 Apr 01 20 Dec 01 Pending	REVERSAL CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	42 358 25	42 358 25	0 00	42 358 25
30 Apr 01 20 Dec 01 Pending	CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	42 358 25	42 358 25	0 00	42 358 25
31 May 01 20 Dec 01 Pending	REVERSAL CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	204 945 98	204 945 98	0 00	204 945 98
31 May 01 20 Dec 01 Pending	CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	- 204 945 98 4	- 204 945 98	0 00	204 945 98
31 Jul 01 20 Dec 01 Pending	REVERSAL CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	55 106 55	55 106 55	0 00	55 106 55
31 Jul 01 20 Dec 01 Pending	CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	55 106 55	55 106 55	0 00	55 106 55
30 Aug 01 20 Dec 01 Pending	REVERSAL CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	39 870 62	39 870 62	0 00	39 870 62
30 Aug 01 20 Dec 01 Pending	CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	39 870 62	39 870 62	0 00	39 870 62

◆ Investment Transaction Detail

Trade date	Security description	Settle date	Asset ID	Trade Status	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Realized gain/loss	Total
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Other Gain/Loss

Equities

28 Sep 01	CF BARCLAYS EQTY INDEX FD B	30 Nov 01	CUSIP 068898CF7	Pending		0 000	0 000	0 000	0 000	- 19 053 38	- 19 053 38		0 00	- 19 053 38	
30 Sep 01	REVERSAL CF BARCLAYS EQTY VALUE FD B	20 Dec 01	CUSIP 068949CF3	Pending		0 000	0 000	0 000	0 000	124 811 53	124 811 53		0 00	124 811 53	
30 Sep 01	CF BARCLAYS EQTY VALUE FD B	30 Sep 01	CUSIP 068949CF3	Pending		0 000	0 000	0 000	0 000	124 811 53	- 124 811 53		0 00	124,811 53	
31 Oct 01	REVERSAL CF BARCLAYS EQTY VALUE FD B	20 Dec 01	CUSIP 068949CF3	Pending		0 000	0 000	0 000	0 000	1 576 602 54	1 576 602 54		0 00	1 576 602 54	
31 Oct 01	CF BARCLAYS EQTY VALUE FD B	31 Oct 01	CUSIP 068949CF3	Pending		0 000	0 000	0 000	0 000	1 576 602 54	1 576 602 54		0 00	1 576 602 54	
30 Nov 01	REVERSAL CF BARCLAYS EQTY VALUE FD B	20 Dec 01	CUSIP 068949CF3	Pending		0 000	0 000	0 000	0 000	133 105 99	133 105 99		0 00	133 105 99	
30 Nov 01	CF BARCLAYS EQTY VALUE FD B	30 Nov 01	CUSIP 068949CF3	Pending		0 000	0 000	0 000	0 000	133 105 99	- 133 105 99		0 00	133 105 99	
28 Dec 01	REVERSAL CF BARCLAYS EQTY VALUE FD B	28 Dec 01	CUSIP 068949CF3	Pending		0 000	0 000	0 000	0 000	2 804 803 99	2 804 803 99		0 00	2 804 803 99	
28 Dec 01	CF BARCLAYS EQTY VALUE FD B	28 Dec 01	CUSIP 068949CF3	Pending		0 000	0 000	0 000	0 000	2 806 633 62	- 2 806 633 62		0 00	2,806 633 62	
31 Dec 01	REVERSAL CF BARCLAYS EQTY GROWTH FD B	31 Dec 01	CUSIP 285993CF4	Pending		0 000	0 000	0 000	0 000	185 358 04	185 358 04		0 00	185 358 04	
31 Dec 01	CF BARCLAYS EQTY GROWTH FD B	31 Dec 01	CUSIP 285993CF4	Pending		0 000	0 000	0 000	0 000	187 527 33	- 187 527 33		0 00	187 527 33	
31 Jan 02	CF BARCLAYS EQTY VALUE FD B	31 Jan 02	CUSIP 068949CF3	Pending		0 000	0 000	0 000	0 000	148 059 31	148 059 31		0 00	148 059 31	
5 Feb 02	CUSIP 068949CF3	5 Feb 02		Pending		0 000000								- 148 059 31	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Tranlation	Total

Other Gain/Loss

Equities

28 Feb 02 6 Mar 02 Pending	CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	17 307 83	17 307 83	0 00	17 307 83
28 Mar 02 3 Apr 02 Pending	CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	5 315 78	5 315 78	0 00	5 315 78
31 May 02 7 Jun 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	878 980 00	878 980 00	0 00	878 980 00
31 May 02 7 Jun 02 Pending	CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	2 031 089 38	2 031 089 38	0 00	2 031 089 38
28 Jun 02 10 Jul 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	1 834 845 50	1 834 845 50	0 00	1 834 845 50
28 Jun 02 10 Jul 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	19 273 40	19 273 40	0 00	19 273 40
31 Jul 02 12 Aug 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	195 427 32	195 427 32	0 00	195 427 32
31 Jul 02 12 Aug 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	1 853 981 03	1 853 981 03	0 00	1 853 981 03
31 Jul 02 12 Aug 02 Pending	CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	2 762 812 29	2 762 812 29	0 00	2 762 812 29
30 Aug 02 16 Sep 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	15 381 33	15 381 33	0 00	15 381 33
30 Aug 02 16 Sep 02 Pending	CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3	0 000 0 000000	0 00	000	337 236 82	337 236 82	0 00	337 236 82
30 Sep 02 10 Oct 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	- 5 483 63	5 483 63	0 00	5 483 63

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FOKUM - BARCLAYS

Investment Transaction Detail

Trade date	Security description	Asset ID	Trade status	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Transaction	Realized gain/loss	Total
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Other Gain/Loss

Equities

30 Sep 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3	Pending		0 000	0 000	0 000	68 064 88	-	68 064 88	-	68 064 88	0 00	68 064 88
10 Oct 02	CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 055890907	Pending		0 000000	0 000	0 000	56 342 04	-	56 342 04	-	56 342 04	0 00	56 342 04
30 Sep 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3	Pending		0 000000	0 000	0 000	68 064 88	-	68 064 88	-	68 064 88	0 00	68 064 88
10 Oct 02	CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 055890907	Pending		0 000000	0 000	0 000	56 342 04	-	56 342 04	-	56 342 04	0 00	56 342 04
31 Oct 02	CF BARCLAYS EQTY GROWTH FD B	CUSIP 295893CF4	Pending		0 000000	0 000	0 000	948 35	-	948 35	-	948 35	0 00	948 35
13 Nov 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3	Pending		0 000000	0 000	0 000	829 076 45	-	829 076 45	-	829 076 45	0 00	829 076 45
31 Oct 02	CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 055890907	Pending		0 000000	0 000	0 000	93 935 47	-	93 935 47	-	93 935 47	0 00	93 935 47
29 Nov 02	CF BARCLAYS EQTY INDEX FD B	CUSIP 066688CF7	Pending		0 000000	0 000	0 000	106 000 90	-	106 000 90	-	106 000 90	0 00	106 000 90
10 Dec 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3	Pending		0 000000	0 000	0 000	12 695 503 10	-	12 695 503 10	-	12 695 503 10	0 00	12 695 503 10
31 Dec 02	CF BARCLAYS EQTY GROWTH FD B	CUSIP 295893CF4	Pending		0 000000	0 000	0 000	1 872 823 25	-	1 872 823 25	-	1 872 823 25	0 00	1 872 823 25
10 Jan 03	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3	Pending		0 000000	0 000	0 000	1 343 674 54	-	1 343 674 54	-	1 343 674 54	0 00	1 343 674 54
31 Dec 02	CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 055890907	Pending		0 000000	0 000	0 000	61 408 20	-	61 408 20	-	61 408 20	0 00	61 408 20
31 Dec 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3	Pending		0 000000	0 000	0 000	27,355,939 96	-	27,355,939 96	-	27,355,939 96	0 00	27,355,939 96
31 Dec 02	CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 055890907	Pending		0 000000	0 000	0 000	27,355,939 96	-	27,355,939 96	-	27,355,939 96	0 00	27,355,939 96
Total other gain/loss					0 00	0 00	0 00	27,355,939 96	-	27,355,939 96	-	27,355,939 96	0 00	27,355,939 96
Total equities					0 00	0 00	0 00	27,355,939 96	-	27,355,939 96	-	27,355,939 96	0 00	27,355,939 96
Total common stock					0 00	0 00	0 00	27,355,939 96	-	27,355,939 96	-	27,355,939 96	0 00	27,355,939 96
Total United States - USD					0 00	0 00	0 00	27,355,939 96	-	27,355,939 96	-	27,355,939 96	0 00	27,355,939 96

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		

Purchases

Equities

Common stock

United States - USD

4 Jan 02 22 Jan 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	38 850 144 610000	- 5 618 17	000	5 618 17	0 00	0 00	0 00
5 Feb 02 25 Feb 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	128 610 142 500000	18 327 43	000	18 327 43	0 00	0 00	0 00
6 Feb 02 25 Feb 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	5 810 141 490000	822 09	000	822 09	0 00	0 00	0 00
30 Aug 02 16 Sep 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	34 015 840 16 640 000000	3 967 518 97	000	3 967 518 97	0 00	0 00	0 00
30 Aug 02 18 Sep 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	427 419 640 16 640 000000	- 49 853 113 38	000	49 853 113 38	0 00	0 00	0 00
31 Oct 02 13 Nov 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	352 960 113 120000	39 926 98	000	39 926 98	0 00	0 00	0 00
30 Aug 02 16 Sep 02 Settled	CF BGI MID CAP EQ INDX FD B LENDABLE CUSIP 055990907	52 897 600 29 350 000000	1 552 501 66	000	1 552 501 66	0 00	0 00	0 00
30 Aug 02 16 Sep 02 Settled	CF BGI MID CAP EQ INDX FD B LENDABLE CUSIP 055990907	981 223 940 29 350 000000	28 798 126 87	000	28 798 126 87	0 00	0 00	0 00
Total United States - USD			- 84,235,955 55	000	84 235,955 55	0 00	0 00	0 00
Total common stock			- 84,235,955 55	000	84 235,955 55	0 00	0 00	0 00
Total equities			- 84,235,955 55	000	84 235 955 55	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	

Purchases

Other Assets

Miscellaneous

United States - USD

31 Jan 02 8 Feb 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 999689268	0 510	0 51	000	0 51	0 00	0 00	0 00
29 Mar 02 10 Apr 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 999689268	0 380	0 36	000	0 36	0 00	0 00	0 00
29 May 02 29 May 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 999689268	0 440	- 0 44	000	0 44	0 00	0 00	0 00
16 Sep 02 16 Sep 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 999689268	0 310	- 0 31	000	0 31	0 00	0 00	0 00
13 Nov 02 13 Nov 02 Settled	&&&CASH HELD ELSEWHERE CUSIP 999689268	0 100	- 0 10	000	0 10	0 00	0 00	0 00
Total United States - USD			- 1 72	000	1 72	0 00	0 00	0 00
Total miscellaneous			- 1 72	000	1 72	0 00	0 00	0 00
Total other assets			- 1 72	000	1 72	0 00	0 00	0 00

Cash and Cash Equivalents

Short term Investment funds

United States - USD

28 Mar 01 11 Apr 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 068479CF1	1 000	- 1 00	000	1 00	0 00	0 00	0 00
1 Jan 02 22 Jan 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 068479CF1	1 000	- 1 00	000	1 00	0 00	0 00	0 00
8 Jan 02 22 Jan 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 068479CF1	1 000	- 1 00	000	1 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Cash and Cash Equivalents									
31 Jan 02 8 Feb 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	1 000 1 000000	1 00	000	1 00	0 00	0 00	0 00	0 00
5 Feb 02 25 Feb 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	1 000 1 000000	- 1 00	000	1 00	0 00	0 00	0 00	0 00
28 Feb 02 11 Mar 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	1 000 1 000000	1 00	000	1 00	0 00	0 00	0 00	0 00
5 Mar 02 27 Mar 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	1 000 1 000000	1 00	000	1 00	0 00	0 00	0 00	0 00
28 May 02 11 Jun 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	1 000 1 000000	- 1 00	000	1 00	0 00	0 00	0 00	0 00
5 Sep 02 18 Sep 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	2 000 1 000 000000	2 00	000	2 00	0 00	0 00	0 00	0 00
11 Sep 02 11 Oct 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	51,405 616 000 1 000 000000	51 405 616 00	000	51 405 616 00	0 00	0 00	0 00	0 00
30 Sep 02 11 Oct 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	750 000 1 000 000000	750 00	000	750 00	0 00	0 00	0 00	0 00
31 Oct 02 13 Nov 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	1 000 1 000000	1 00	000	1 00	0 00	0 00	0 00	0 00
Total United States - USD			- 51,406,377 00	000	51,406,377 00	0 00	0 00	0 00	0 00
Total short term investment funds			- 51,406,377 00	000	51,406,377 00	0 00	0 00	0 00	0 00
Total cash and cash equivalents			- 51,408 377 00	000	51,406 377 00	0 00	0 00	0 00	0 00
Total purchases		52,902 461 97	- 135,642,334 27	000	135,642,334 27	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
Common stock								
United States - USD								
30 Sep 01 19 Dec 01 Pending	REVERSAL CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	14 896 25	14 896 25	0 00	- 14 896 25
30 Sep 01 19 Dec 01 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	14 896 25	14 896 25	0 00	14 896 25
30 Nov 01 19 Dec 01 Pending	REVERSAL CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	- 383 562 82	- 383 562 82	0 00	383 562 82
30 Nov 01 19 Dec 01 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	383 562 82	383 562 82	0 00	383 562 82
5 Dec 01 10 Jan 02 Pending	REVERSAL CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	21 670 46 010000	997 21	000	955 13	42 08	0 00	42 08
5 Dec 01 10 Jan 02 Settled	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	- 21 670 46 010000	997 21	000	- 947 18	50 05	0 00	50 05
31 Jan 02 5 Feb 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	40 663 59	40 663 59	0 00	40 663 59
28 Feb 02 6 Mar 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	430 28	430 28	0 00	430 28
5 Mar 02 27 Mar 02 Settled	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	97 180 44 850000	4 339 58	000	- 4,278 60	60 88	0 00	60 88
28 Mar 02 3 Apr 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	8,321 28	8 321 28	0 00	8 321 28
30 Apr 02 7 May 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	3 952 18	3 952 18	0 00	3 952 18

Portfolio Statement

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

1 JAN 02 - 31 DEC 02

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Sales									
Equities									
22 May 02 11 Jun 02 Settled	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	- 95 970 42 600000	4 088 51	000	- 4 194 69	106 18	0 00		106 18
31 May 02 7 Jun 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	16 388 13	16 388 13	0 00		16 388 13
31 Jul 02 12 Aug 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	1 076 21	1 076 21	0 00		1 076 21
29 Nov 02 10 Dec 02 Pending	CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4	0 000 0 000000	0 00	000	1 157 46	1 157 46	0 00		1 157 46
31 Jan 01 14 Jan 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	408 001 65	408 001 65	0 00		408 001 65
28 Feb 01 28 Feb 01 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	360 792 40	360 792 40	0 00		360 792 40
28 Feb 01 30 Nov 01 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	360 792 40	360 792 40	0 00		360 792 40
30 Mar 01 30 Mar 01 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	113 914 41	113 914 41	0 00		113 914 41
30 Mar 01 30 Nov 01 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	113 914 41	113 914 41	0 00		113 914 41
30 Apr 01 30 Apr 01 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	16 78	16 78	0 00		16 78
31 May 01 31 May 01 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	- 53 888 27	53 888 27	0 00		53 888 27
31 May 01 30 Nov 01 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	53 888 27	53 888 27	0 00		53 888 27

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

28 Jun 01 29 Jun 01 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	- 735 282 58	- 735 282 58	0 00	735 282 58
29 Jun 01 30 Nov 01 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	735 282 58	735 282 58	0 00	735 282 58
31 Jul 01 31 Jul 01 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	- 119 483 18	- 119 483 18	0 00	- 119 483 18
31 Jul 01 30 Nov 01 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	119 483 18	119 483 18	0 00	119 483 18
31 Aug 01 31 Aug 01 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	- 17,408 21	- 17 408 21	0 00	17 408 21
31 Aug 01 30 Nov 01 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	40 781 65	40 781 65	0 00	40 781 65
28 Sep 01 28 Sep 01 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	19 053 36	19 053 36	0 00	19 053 36
31 Oct 01 30 Nov 01 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	- 1,574,763 17	1 574 763 17	0 00	- 1 574 763 17
31 Oct 01 30 Nov 01 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	1 574 763 17	1 574 763 17	0 00	1 574 763 17
30 Nov 01 19 Dec 01 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	- 190 160 92	190 160 92	0 00	190 160 92
30 Nov 01 19 Dec 01 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	190,160 92	190 160 92	0 00	190,160 92
31 Dec 01 3 Jan 02 Pending	REVERSAL CF BARCLAYS EQTY INDEX FD B CUSIP 066689CF7	0 000 0 000000	0 00	000	- 1 654 199 92	- 1 654 199 92	0 00	1 654 199 92

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	

Sales

Equities

31 Dec 01 3 Jan 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	1 337 600 03	1 337 600 03	0 00	1 337 600 03
31 Jan 02 5 Feb 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	734 767 26	734 767 26	0 00	734 767 26
28 Feb 02 6 Mar 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	47 289 67	47 289 67	0 00	47 289 67
5 Mar 02 27 Mar 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	69 350 139 740000	9 686 63	000	- 10 213 87	- 527 24	0 00	527 24
26 Mar 02 10 Apr 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	74 380 145 747000	10 840 68	000	- 10 954 69	114 01	0 00	114 01
28 Mar 02 3 Apr 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	507 003 59	507 003 59	0 00	507 003 59
30 Apr 02 7 May 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	287 773 79	287 773 79	0 00	287 773 79
16 May 02 29 May 02 Settled	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	- 80 090 139 060000	11 137 70	000	11 795 66	657 96	0 00	657 96
31 Jul 02 12 Aug 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	484 479 51	484 479 51	0 00	484 479 51
30 Aug 02 16 Sep 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	411 524 60	411 524 60	0 00	411 524 60
30 Sep 02 10 Oct 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	202 204 67	202 204 67	0 00	202 204 67
31 Oct 02 13 Nov 02 Pending	CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7	0 000 0 000000	0 00	000	14 637 79	14 637 79	0 00	14 637 79

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total
 Trade date Settlement date Realized gain/loss

Sales

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total
31 Dec 02	CF BARCLAYS EQTY INDEX FD B	CUSIP 066668CF7		0 000	0 000	0 000	450,928 33		450,928 33	450 928 33	0 00	450 928 33
10 Jan 03	Pending											
28 Jun 01	REVERSAL CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	1 941 318 50		1 941 318 50	1 941 318 50	0 00	1 941 318 50
20 Dec 01	Pending											
28 Jun 01	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	1 841 318 50		1 841 318 50	1 941 318 50	0 00	1,941 318 50
20 Dec 01	Pending											
5 Dec 01	REVERSAL CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		183 970	7 347 08	1 347 08	8 368 50		1 021 42	1 021 42	0 00	1 021 42
10 Jan 02	Pending											
5 Dec 01	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		183 970	7,347 08	1 347 08	- 8 545 44		1 198 36	1 198 36	0 00	1 198 36
10 Jan 02	Pending											
5 Mar 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		152 900	5,975 34	6 955 06	0 000		- 979 72	- 979 72	0 00	979 72
27 Mar 02	Settled											
26 Mar 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		- 193 500	7 927 82	8 801 86	0 000		- 874 24	- 874 24	0 00	- 874 24
10 Apr 02	Settled											
30 Apr 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	215 03		215 03	215 03	0 00	215 03
7 May 02	Pending											
22 May 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		- 141 740	5 819 14	6 583 85	0 000		- 964 71	- 964 71	0 00	864 71
11 Jun 02	Settled											
28 Jun 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	495 741 17		495 741 17	495 741 17	0 00	495 741 17
10 Jul 02	Pending											
31 Jul 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	1 883 18		1 883 18	1 883 18	0 00	1 883 18
12 Aug 02	Pending											
30 Sep 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	828 78		828 78	828 78	0 00	828 78
10 Oct 02	Pending											

Equities

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total
31 Dec 02	CF BARCLAYS EQTY INDEX FD B	CUSIP 066668CF7		0 000	0 000	0 000	450,928 33		450,928 33	450 928 33	0 00	450 928 33
10 Jan 03	Pending											
28 Jun 01	REVERSAL CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	1 941 318 50		1 941 318 50	1 941 318 50	0 00	1 941 318 50
20 Dec 01	Pending											
28 Jun 01	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	1 841 318 50		1 841 318 50	1 941 318 50	0 00	1,941 318 50
20 Dec 01	Pending											
5 Dec 01	REVERSAL CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		183 970	7 347 08	1 347 08	8 368 50		1 021 42	1 021 42	0 00	1 021 42
10 Jan 02	Pending											
5 Dec 01	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		183 970	7,347 08	1 347 08	- 8 545 44		1 198 36	1 198 36	0 00	1 198 36
10 Jan 02	Pending											
5 Mar 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		152 900	5,975 34	6 955 06	0 000		- 979 72	- 979 72	0 00	979 72
27 Mar 02	Settled											
26 Mar 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		- 193 500	7 927 82	8 801 86	0 000		- 874 24	- 874 24	0 00	- 874 24
10 Apr 02	Settled											
30 Apr 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	215 03		215 03	215 03	0 00	215 03
7 May 02	Pending											
22 May 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		- 141 740	5 819 14	6 583 85	0 000		- 964 71	- 964 71	0 00	864 71
11 Jun 02	Settled											
28 Jun 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	495 741 17		495 741 17	495 741 17	0 00	495 741 17
10 Jul 02	Pending											
31 Jul 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	1 883 18		1 883 18	1 883 18	0 00	1 883 18
12 Aug 02	Pending											
30 Sep 02	CF BARCLAYS EQTY VALUE FD B	CUSIP 066949CF3		0 000	0 000	0 000	828 78		828 78	828 78	0 00	828 78
10 Oct 02	Pending											

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Sales

Equities

4 Jan 02	CF BGI FREEDOM FORUM US RQ R/S	- 573 700	5 619 09	000	5 737 00	117 91	0 00	117 91
22 Jan 02	CUSIP 055995914							
Settled		9 790000						
30 Sep 02	CF BGI MID CAP EQ INDX FD B LENDABLE	0 000	0 00	000	27 527 28	27 527 28	0 00	27 527 28
10 Oct 02	CUSIP 055890907							
Pending		0 000000						
29 Nov 02	CF BGI MID CAP EQ INDX FD B LENDABLE	0 000	0 00	000	1 227 50	1 227 50	0 00	1 227 50
10 Dec 02	CUSIP 055990907							
Pending		0 000000						
Total United States USD			65,234 29	000	3 804 282 35	3 869 516 64	0 00	3 869 516 64
Total common stock			65,234 29	000	3,804,282 35	3,869,516 64	0 00	3 869 516 64
Total equities			65,234 29	000	3 804,282 35	3 869 516 64	0 00	3,869 516 64

Other Assets

Miscellaneous

United States - USD

22 Jan 02	&&&CASH HELD ELSEWHERE	1 080	1 08	000	1 08	0 00	0 00	0 00
22 Jan 02	CUSIP 899689268							
Settled		0 000000						
25 Feb 02	&&&CASH HELD ELSEWHERE	0 170	0 17	000	0 17	0 00	0 00	0 00
25 Feb 02	CUSIP 899689268							
Settled		0 000000						
28 Feb 02	&&&CASH HELD ELSEWHERE	0 750	0 75	000	0 75	0 00	0 00	0 00
11 Mar 02	CUSIP 899689268							
Settled		0 000000						
27 Mar 02	&&&CASH HELD ELSEWHERE	0 020	0 02	000	0 02	0 00	0 00	0 00
27 Mar 02	CUSIP 899689268							
Settled		0 000000						
31 May 02	&&&CASH HELD ELSEWHERE	0 360	0 36	000	0 36	0 00	0 00	0 00
11 Jun 02	CUSIP 899689268							
Settled		0 000000						
Total United States - USD			2 38	000	- 2 38	0 00	0 00	0 00
Total miscellaneous			2 38	000	- 2 38	0 00	0 00	0 00
Total other assets			2 38	000	- 2 38	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Cash and Cash Equivalents

Short term Investment funds

United States - USD

8 Feb 02 25 Feb 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	- 822 000 1 000000	822 00	000	822 00	0 00	0 00	0 00
12 Sep 02 11 Oct 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	- 51 405 616 000 1,000 000000	51,405 816 00	000	- 51 405,616 00	0 00	0 00	0 00
7 Oct 02 11 Oct 02 Settled	CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1	- 750 000 1 000 000000	750 00	000	750 00	0 00	0 00	0 00
Total United States - USD			51,407,188 00	000	- 51,407,188 00	0 00	0 00	0 00
Total short term Investment funds			51,407,188 00	000	- 51,407,188 00	0 00	0 00	0 00
Total cash and cash equivalents			51,407,188 00	000	- 51,407,188 00	0 00	0 00	0 00
Total sales		- 51,408,669 19	51,472,424 67	000	- 47,602,908 03	3,869,516 64	0 00	3 869,516 64
Total transactions		- 84,189,809 80	84,189,809 80	000	60,683,486 28	- 23,486,423 32	0 00	- 23,486,423 32

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

Income & Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
------	-------------------------	-------------------------	-----------------	-----------------------------	-----------------------------	-----------------------	---------------

<i>Income</i>							
Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
Common stock	0 00	0 00	5 061 825 24	0 00	0 00	0 00	5 061 825 24
Total equities	0 00	0 00	5 061 825 24	0 00	0 00	0 00	5 061 825 24

<i>Cash and cash equivalents</i>							
Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
Short term investment funds	9 16	0 00	10 881 84	0 00	0 00	0 00	10 891 00
Total cash and cash equivalents	9 16	0 00	- 10,881 84	0 00	0 00	0 00	10,891 00
Total Income	9 16	0 00	5,050,843 40	0 00	0 00	0 00	5,050,934 24

<i>Expense</i>							
Type	Payables last period	Payables this period	Amount paid	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Expenses recognized
Cash and cash equivalents	18 525 26	0 00	48 232 84	0 00	0 00	0 00	29 707 58
Short term investment funds	9 16	0 00	10 881 84	0 00	0 00	0 00	10 891 00
Total cash and cash equivalents	18 525 26	0 00	- 48,232 84	0 00	0 00	0 00	29,707 58
Total expense	18,525 26	0 00	- 48,232 84	0 00	0 00	0 00	29,707 58
Net Income & expenses	- 18,516 10	0 00	5,002,710 56	0 00	0 00	0 00	5,021,226 66

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
United States - USD						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	45 321 45	0 00	0 00	45 321 45	Received this period
CUSIP 295993CF4 Ex date 28 MAR 02 / Pay date 03 APR 02						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	648 65	0 00	0 00	648 65	Received this period
CUSIP 295993CF4 Ex date 28 NOV 02 / Pay date 10 DEC 02						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	403 58	0 00	0 00	403 58	Received this period
CUSIP 295993CF4 Ex date 31 OCT 02 / Pay date 13 NOV 02						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	39 501 58	0 00	0 00	39 501 58	Received this period
CUSIP 295993CF4 Ex date 31 JUL 02 / Pay date 12 AUG 02						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	602 13	0 00	0 00	602 13	Received this period
CUSIP 295993CF4 Ex date 31 JAN 02 / Pay date 05 FEB 02						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	63 056 88	0 00	0 00	63 056 88	Received this period
CUSIP 295993CF4 Ex date 28 FEB 02 / Pay date 06 MAR 02						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	34 976 79	0 00	0 00	34 976 79	Received this period
CUSIP 295993CF4 Ex date 30 APR 02 / Pay date 07 MAY 02						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	723 25	0 00	0 00	723 25	Received this period
CUSIP 295993CF4 Ex date 31 JUL 02 / Pay date 12 AUG 02						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	37 025 53	0 00	0 00	37 025 53	Received this period
CUSIP 295993CF4 Ex date 31 JAN 02 / Pay date 05 FEB 02						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	559 50	0 00	0 00	559 50	Received this period
CUSIP 295993CF4 Ex date 28 FEB 02 / Pay date 06 MAR 02						
CF BARCLAYS EQTY GROWTH FD B	0000 0 000	362 32	0 00	0 00	362 32	Received this period
CUSIP 295993CF4 Ex date 30 APR 02 / Pay date 07 MAY 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 30 AUG 02 / Pay date 18 SEP 02	0000 0 000	41 960 35	0 00	0 00	41 960 35	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 31 MAY 02 / Pay date 07 JUN 02	0000 0 000	50 859 77	0 00	0 00	50 859 77	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 30 AUG 02 / Pay date 18 SEP 02	0000 0 000	723 25	0 00	0 00	723 25	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 31 MAY 02 / Pay date 07 JUN 02	0000 0 000	384 95	0 00	0 00	384 95	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 30 SEP 02 / Pay date 10 OCT 02	0000 0 000	69 507 65	0 00	0 00	69 507 65	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 28 JUN 02 / Pay date 10 JUL 02	0000 0 000	87 174 14	0 00	0 00	87 174 14	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 31 DEC 02 / Pay date 10 JAN 03	0000 0 000	80 116 63	0 00	0 00	80 116 63	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 30 SEP 02 / Pay date 10 OCT 02	0000 0 000	412 91	0 00	0 00	412 91	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 28 JUN 02 / Pay date 10 JUL 02	0000 0 000	257 07	0 00	0 00	257 07	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 31 DEC 02 / Pay date 10 JAN 03	0000 0 000	680 62	0 00	0 00	680 62	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 28 MAR 02 / Pay date 03 APR 02	0000 0 000	286 39	0 00	0 00	286 39	Received this period
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 29 NOV 02 / Pay date 10 DEC 02	0000 0 000	51 918 62	0 00	0 00	51 918 62	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
CF BARCLAYS EQTY GROWTH FD B CUSIP 295993CF4 Ex date 31 OCT 02 / Pay date 13 NOV 02	0000 0 000	38 635 79	0 00	0 00	38 635 79	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 11 MAR 02 / Pay date 11 MAR 02	0000 1 158 550 750	18 328 35	0 00	0 00	18 328 35	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 13 NOV 02 / Pay date 13 NOV 02	0000 0 000	39 927 80	0 00	0 00	39 927 80	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 31 MAY 02 / Pay date 07 JUN 02	0000 0 000	263 901 01	0 00	0 00	263 901 01	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 28 JUN 02 / Pay date 10 JUL 02	0000 0 000	196 078 10	0 00	0 00	196 078 10	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 31 JAN 01 / Pay date 14 JAN 02	0000 0 000	111 906 15	0 00	0 00	111 906 15	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 30 SEP 02 / Pay date 10 OCT 02	0000 0 000	271 760 49	0 00	0 00	271 760 49	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 28 MAR 02 / Pay date 03 APR 02	0000 0 000	140 542 88	0 00	0 00	140 542 88	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 31 DEC 02 / Pay date 10 JAN 03	0000 0 000	312 612 60	0 00	0 00	312 612 60	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 31 OCT 02 / Pay date 13 NOV 02	0000 0 000	248 826 28	0 00	0 00	248 826 28	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 31 JAN 02 / Pay date 05 FEB 02	0000 0 000	165 105 61	0 00	0 00	165 105 61	Received this period
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 Ex date 30 APR 02 / Pay date 07 MAY 02	0000 0 000	136 276 15	0 00	0 00	136 276 15	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

Income & Expense Detail - Base Currency

Description / Asset ID/Dates / Rate / Shares/PAR / Gross amount / Tax recoverable / Tax withheld / Net amount / Transaction type

Income

Equities

CF BARCLAYS EQTY INDEX FD B	0000	316 680 73	0 00	0 00	316 680 73	Received this period
CUSIP 066669CF7 Ex date 29 NOV 02 / Pay date 10 DEC 02	0 000					
CF BARCLAYS EQTY INDEX FD B	0000	222 899 16	0 00	0 00	222 899 16	Received this period
CUSIP 066669CF7 Ex date 30 AUG 02 / Pay date 16 SEP 02	0 000					
CF BARCLAYS EQTY INDEX FD B	0000	243 352 41	0 00	0 00	243 352 41	Received this period
CUSIP 066669CF7 Ex date 28 FEB 02 / Pay date 08 MAR 02	0 000					
CF BARCLAYS EQTY INDEX FD B	0000	155 328 16	0 00	0 00	155 328 16	Received this period
CUSIP 066669CF7 Ex date 31 JUL 02 / Pay date 12 AUG 02	0 000					
CF BARCLAYS EQTY VALUE FD B	0000	10,893 04	0 00	0 00	10 893 04	Received this period
CUSIP 066949CF3 Ex date 31 DEC 01 / Pay date 01 JUL 02	2 088 231 880					
CF BARCLAYS EQTY VALUE FD B	0000	156 743 49	0 00	0 00	156 743 49	Received this period
CUSIP 066949CF3 Ex date 28 FEB 02 / Pay date 08 MAR 02	0 000					
CF BARCLAYS EQTY VALUE FD B	0000	88,845 95	0 00	0 00	88,845 95	Received this period
CUSIP 066949CF3 Ex date 30 SEP 02 / Pay date 10 OCT 02	0 000					
CF BARCLAYS EQTY VALUE FD B	0000	766 19	0 00	0 00	766 19	Received this period
CUSIP 066949CF3 Ex date 30 APR 02 / Pay date 07 MAY 02	0 000					
CF BARCLAYS EQTY VALUE FD B	0000	822 70	0 00	0 00	822 70	Received this period
CUSIP 066949CF3 Ex date 28 FEB 02 / Pay date 08 MAR 02	0 000					
CF BARCLAYS EQTY VALUE FD B	0000	571 99	0 00	0 00	571 99	Received this period
CUSIP 066949CF3 Ex date 30 SEP 02 / Pay date 10 OCT 02	0 000					
CF BARCLAYS EQTY VALUE FD B	0000	574 17	0 00	0 00	574 17	Received this period
CUSIP 066949CF3 Ex date 28 MAR 02 / Pay date 03 APR 02	0 000					
CF BARCLAYS EQTY VALUE FD B	0000	168 864 81	0 00	0 00	168 864 81	Received this period
CUSIP 066949CF3 Ex date 30 AUG 02 / Pay date 16 SEP 02	0 000					

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 31 DEC 02 / Pay date 10 JAN 03	0000 0 000	84 765 36	0 00	0 00	84 765 36	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 31 MAY 02 / Pay date 07 JUN 02	0000 0 000	196 717 36	0 00	0 00	196 717 36	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 29 MAR 02 / Pay date 03 APR 02	0000 0 000	51 094 97	0 00	0 00	51 094 97	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 30 AUG 02 / Pay date 16 SEP 02	0000 0 000	1 031 26	0 00	0 00	1 031 26	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 31 OCT 02 / Pay date 13 NOV 02	0000 0 000	557 38	0 00	0 00	557 38	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 31 OCT 02 / Pay date 13 NOV 02	0000 0 000	128 019 60	0 00	0 00	128 019 60	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 31 DEC 02 / Pay date 10 JAN 03	0000 0 000	910 18	0 00	0 00	910 18	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 31 MAY 02 / Pay date 07 JUN 02	0000 0 000	613 78	0 00	0 00	613 78	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 31 JAN 02 / Pay date 05 FEB 02	0000 0 000	1 183 93	0 00	0 00	1 183 93	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 29 NOV 02 / Pay date 10 DEC 02	0000 0 000	159 623 18	0 00	0 00	159 623 18	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 31 JAN 02 / Pay date 05 FEB 02	0000 0 000	113 203 52	0 00	0 00	113 203 52	Received this period
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 Ex date 29 NOV 02 / Pay date 10 DEC 02	0000 0 000	987 42	0 00	0 00	987 42	Received this period

Account number 2632083
 Account Name FREEDOM FORUM - BARCLAYS

Portfolio Statement

1 JAN 02 - 31 DEC 02

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Income

Equities

CF BARCLAYS EQTY VALUE FD B	CUSIP 066849CF3	31 JUL 02 / Pay date 12 AUG 02	102,298 77	102,298 77	0 00	0 00	102,298 77	Received this period
CF BARCLAYS EQTY VALUE FD B	CUSIP 066849CF3	28 JUN 02 / Pay date 10 JUL 02	99 363 66	99 363 66	0 00	0 00	99 363 66	Received this period
CF BARCLAYS EQTY VALUE FD B	CUSIP 066849CF3	31 JUL 02 / Pay date 12 AUG 02	1 283 85	1 283 85	0 00	0 00	1 283 85	Received this period
CF BARCLAYS EQTY VALUE FD B	CUSIP 066849CF3	28 JUN 02 / Pay date 10 JUL 02	87 746 09	87 746 09	0 00	0 00	87 746 09	Received this period
CF BARCLAYS EQTY VALUE FD B	CUSIP 066849CF3	30 APR 02 / Pay date 07 MAY 02	1,573 94	1,573 94	0 00	0 00	1,573 94	Received this period
CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 0555990907	31 OCT 02 / Pay date 13 NOV 02	31,507 61	31,507 61	0 00	0 00	31,507 61	Received this period
CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 0555990907	28 NOV 02 / Pay date 10 DEC 02	37 091 87	37 091 87	0 00	0 00	37 091 87	Received this period
CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 0555990907	29 NOV 02 / Pay date 10 DEC 02	1 250 25	1 250 25	0 00	0 00	1 250 25	Received this period
CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 0555990907	30 SEP 02 / Pay date 10 OCT 02	22,903 72	22,903 72	0 00	0 00	22,903 72	Received this period
CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 0555990907	30 SEP 02 / Pay date 10 OCT 02	841 77	841 77	0 00	0 00	841 77	Received this period
CF BGI MID CAP EQ INDX FD B LENDABLE	CUSIP 0555990907	31 OCT 02 / Pay date 13 NOV 02	688 72	688 72	0 00	0 00	688 72	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
CF BGI MID CAP EQ INDX FD B LENDABLE	0000 0 000	27 986 13	0 00	0 00	27 986 13	Received this period
CUSIP 055990907 Ex date 31 DEC 02 / Pay date 10 JAN 03						
Total common stock		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		5,061,825 24	0 00	0 00	5,061,825 24	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		5,061,825 24	0 00	0 00	5 061 825 24	Earned income
Total equities		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		5,061,825 24	0 00	0 00	5,061 825 24	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		5,061,825 24	0 00	0 00	5 061 825 24	Earned income
Cash and cash equivalents						
Short term Investment funds						
United States - USD						
CF BARCLAYS MONEY MKT FD B	0000 33 000	1 36	0 00	0 00	1 36	Receivable last period
CUSIP 066479CF1						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	2 1620 0 000	7 80	0 00	0 00	7 80	Receivable last period
CUSIP 665278107						
CF BARCLAYS MONEY MKT FD B	0000 33 000	1 36	0 00	0 00	1 36	Received this period
CUSIP 066479CF1 Ex date 31 DEC 01 / Pay date 10 JAN 02						
CF BARCLAYS MONEY MKT FD B	0000 0 000	- 10 893 04	0 00	0 00	10 893 04	Received this period
CUSIP 066479CF1 Ex date 03 MAY 01 / Pay date 01 JUL 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1 Ex date 28 FEB 02 / Pay date 11 MAR 02	0000 2 000	0 25	0 00	0 00	0 25	Received this period
CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1 Ex date 31 JAN 02 / Pay date 08 FEB 02	0000 822 000	1 51	0 00	0 00	1 51	Received this period
CF BARCLAYS MONEY MKT FD B CUSIP 066479CF1 Ex date 13 NOV 02 / Pay date 13 NOV 02	0000 8 000	0 28	0 00	0 00	0 28	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 685278107 Ex date 31 DEC 01 / Pay date 02 JAN 02	0000 5 634 730	7 80	0 00	0 00	7 80	Received this period
Total short term investment funds		9 16 0 00 - 10,881 84 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	9 16 0 00 - 10,881 84 0 00 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Total cash and cash equivalents		9 16 0 00 10,881 84 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	9 16 0 00 - 10,881 84 0 00 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Total Income		9 18 0 00 5,050,943 40 0 00 0 00 0 00 0 00 0 00 5,050,934 24	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	9 18 0 00 5,050,943 40 0 00 0 00 0 00 0 00 0 00 5,050,934 24	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Expense</i>						
Cash and cash equivalents						
Currency						
United States - USD						
United States dollar	0000 2 598 471 480	- 18 525 26	0 00	0 00	18 525 26	Payable last period
MANAGEMENT FEE FEES FOR QUARTER ENDING 04/01/01 Value date 27 MAR 02 / Entry date 27 MAR 02	0000 0 000	- 5 975 14	0 00	0 00	5 975 14	Paid this period
MANAGEMENT FEE 3RD QUARTER Value date 31 DEC 01 / Entry date 10 JAN 02	0000 0 000	7 346 88	0 00	0 00	7 346 88	Paid this period
MANAGEMENT FEES 3RD QUARTER Value date 31 DEC 01 / Entry date 10 JAN 02	0000 0 000	996 99	0 00	0 00	996 99	Paid this period
MANAGEMENT FEES FOR 04/01/01 Value date 27 MAR 02 / Entry date 27 MAR 02	0000 0 000	- 4 339 53	0 00	0 00	4 339 53	Paid this period
MANGEMENT FEE FOR QUARTER ENDING 04/01/01 Value date 27 MAR 02 / Entry date 27 MAR 02	0000 0 000	- 9 685 90	0 00	0 00	9 685 90	Paid this period
MANGEMENT FEES 3RD QUARTER Value date 31 DEC 01 / Entry date 10 JAN 02	0000 0 000	10 181 39	0 00	0 00	10 181 39	Paid this period
WITHDRAWAL TO BARCLAYS PLC Value date 11 JUN 02 / Entry date 11 JUN 02	0000 0 000	4 088 19	0 00	0 00	4 088 19	Paid this period
WITHDRAWAL TO BARCLAYS BANK PLC Value date 11 JUN 02 / Entry date 11 JUN 02	0000 0 000	5 618 82	0 00	0 00	5 618 82	Paid this period
Total currency		- 18,525 26	0 00	0 00	18 525 26	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 48 232 84	0 00	0 00	- 48 232 84	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 29,707 58	0 00	0 00	29,707 58	Expenses recognized

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Expense

Cash and cash equivalents

Total cash and cash equivalents

- 18,525 26	0 00	0 00	0 00	- 18,525 26	Payable last period
0 00	0 00	0 00	0 00	0 00	Payable this period
- 48,232 84	0 00	0 00	0 00	- 48,232 84	Paid this period
0 00	0 00	0 00	0 00	0 00	Tax recoverable last period
0 00	0 00	0 00	0 00	0 00	Tax recoverable this period
0 00	0 00	0 00	0 00	0 00	Tax reclaims received
0 00	0 00	0 00	0 00	0 00	Income purchased this period
0 00	0 00	0 00	0 00	0 00	Income sold this period
- 29,707 58	0 00	0 00	0 00	- 29,707 58	Expenses recognized
- 18,525 26	0 00	0 00	0 00	- 18,525 26	Total expense

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Funding & Disbursement Summary

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Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Miscellaneous Cash Receipts	781 91	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Miscellaneous Cash Disbursements	0 00	29 904 20	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	7 80	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers In	84 171 263 19	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	84,172,045 10	- 29,912 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632083
Account Name FREEDOM FORUM - BARCLAYS

◆ Funding & Disbursement Detail *Miscellaneous Cash Receipts*

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<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
10 Jan 02 10 Jan 02	United States dollar TRANSFER TO ANOTHER ACCOUNT RESIDUAL CASH FR 583780 R/S	0 00	0 00	781 91	0 00	0 00	0 00
Total miscellaneous cash receipts		0 00	0 00	781 91	0 00	0 00	0 00

Miscellaneous Cash Disbursements

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
10 Apr 02 10 Apr 02	United States dollar REPRESENTS WITHDRAWAL TO BARCLAYS BANK P L C THE MONEY DIDN T FLOW THROUGH NORTHERN	0 00	0 00	7 927 39	0 00	0 00	0 00
10 Apr 02 10 Apr 02	United States dollar TO REFLECT THE WITHDRAWAL TO BARCLAYS BANK P L C THE MONEY DID NOT FLOW THROUGH NORTHERN	0 00	0 00	- 10 839 55	0 00	0 00	0 00
29 May 02 29 May 02	United States dollar WITHDRAWAL TO BARCLAYS BANK PLC	0 00	0 00	11 137 26	0 00	0 00	0 00
Total miscellaneous cash disbursements		0 00	0 00	- 29,904 20	0 00	0 00	0 00

Interportfolio Transfers Out

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
7 Jan 02 7 Jan 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC CASH FREEDOM FORUM	0 00	0 00	7 80	0 00	0 00	0 00
Total interportfolio transfers out		0 00	0 00	- 7 80	0 00	0 00	0 00

◆ Funding & Disbursement Detail
 Interportfolio Transfers In

Value date	Entry date	Asset ID	Security description	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Transaction	Total
5 Sep 02	5 Sep 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02475	0 00	0 00	3 967 520 00	0 00	0 00	0 00	0 00
				-FREEDOM FORUM INC JP MORGN AS PART OF AN IN-KIND CONVERSION							
5 Sep 02	5 Sep 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02475	0 00	0 00	28 798 127 00	0 00	0 00	0 00	0 00
				-FREEDOM FORUM INC JP MORGN AS PART OF AN IN-KIND CONVERSION							
8 Sep 02	8 Sep 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02475	0 00	0 00	1 552,501 87	0 00	0 00	0 00	0 00
				-FREEDOM FORUM INC JP MORGN AS PART OF AN IN-KIND CONVERSION							
13 Sep 02	13 Sep 02		United States dollar	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02475	0 00	0 00	49 853 114 32	0 00	0 00	0 00	0 00
				-FREEDOM FORUM INC JP MORGN AS PART OF AN IN-KIND CONVERSION							
				Total interportfolio transfers in	0 00	0 00	84,171,263 19	0 00	0 00	0 00	0 00
				Total	0 00	0 00		0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ Capital Change Detail

Original security description/Asset ID	Original cost	Change description	Payment	Resulting security description/Asset ID	Resulting cost	Realized gain/loss
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NO DATA TO REPORT

Portfolio Statements

1 JAN 02 - 31 DEC 02

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Account Name
ALL ACCOUNTS EXCEPT PENSION

Account Number
ALLNP

AUDITED

Questions?

If you have any questions about this report, call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager

JAMES R SCHILLER
CBJS

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*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 30 Jan 03

Portfolio Statement

1/JAN 02 - 31 DEC 02

Account number ALLNP
Account Name ALL ACCOUNTS EXCEPT PENSION

◆ **Change in Book and Market Value**

Opening balance	Cost	Market value	For more information
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Miscellaneous cash receipts	75 537 940 12	75 537 940 12	See funding & disbursement summary
Interportfolio transfers in	170,118 012 46	170,118 012 46	See funding & disbursement summary
Security receipts	68,832 294 15	68 851 458 08	See funding & disbursement summary
Total receipts	314 489 248 73	315 608 411 64	See funding & disbursement summary
Miscellaneous cash disbursements	56 828 787 91	56 829 787 91	See funding & disbursement summary
Interportfolio transfers out	170 118 012 46	- 170 119 012 48	See funding & disbursement summary
Security deliveries	- 68 838 243 68	- 69 669,537 59	See funding & disbursement summary
Total disbursements	- 295 765 054 05	- 298 618 347 88	See funding & disbursement summary
Income received	18 904 660 61	16 904,660 81	See income & expense summary
Expenses paid	- 537 726 28	537 728 28	See income & expense summary
Unrealized gain/loss change	0 00	- 88 072 982 35	See asset summary
Unrealized gain/loss on security movements	0 00	- 285 871 00	See funding & disbursement summary
Realized gain/loss	- 1 996 887 05	- 1,998 887 05	See realized gain/loss summary
Accrued income change	304 303 93	304 303 93	See income & expense summary
Total amortization expense	581 202 68	581 202 68	See income & expense summary
Total OID/MKT accretion income	298 749 63	298,749 63	See income & expense summary
Accrued expense change	18 525 26	18 525 26	See income & expense summary
Closing balance	635 618 597 71	586 687 181 60	

586 687 181 60
25 998
11
10-1

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number ALLNP
Account Name ALL ACCOUNTS EXCEPT PENSION

◆ Change in Cash Value

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	Market value	Cost	For more information
Opening balance	10 748 162 85	10 748,097 20	
Miscellaneous cash receipts	75,537 940 12	75 537 940 12	See funding & disbursement summary
Interportfolio transfers in	170,119 012 46	170,119 012 46	See funding & disbursement summary
Total receipts	245 656 952 58	245 658 952 58	See funding & disbursement summary
Miscellaneous cash disbursements	- 58 829 797 81	- 58,829 797 81	See funding & disbursement summary
Interportfolio transfers out	170 119 012 46	- 170,119 012 46	See funding & disbursement summary
Total disbursements	228 948 810 37	- 228,948 810 37	See funding & disbursement summary
Income received	11 911,984 56	11 911 984 56	See income & expense summary
Expenses paid	- 537,728 26	537 728 26	See income & expense summary
Capital changes	4,514 248 81	4 514 248 61	See capital change detail
Foreign currency bought	24 040 39	24 040 39	See foreign exchange summary
Foreign currency sold	24 040 39	24 040 39	See foreign exchange summary
Realized gain/loss	- 430 31	430 31	See realized gain/loss summary
Mark-to markets	81 378 00	81 378 00	See investment transaction summary
Unrealized gain/loss	- 85 65	0 00	See asset summary
Securities bought	- 712 491 410 04	- 712 491,410 04	See investment transaction summary
Securities sold	683 410 176 33	683 410 176 33	See investment transaction summary
Principal paydowns	8 242 528 52	8 242,529 52	See investment transaction summary
Closing balance	24 414 235 82	24 414,235 82	

Portfolio Statement

31 DEC 2002

Account number ALLNP
Account Name ALL ACCOUNTS EXCEPT PENSION

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◆ Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss			Market value Incl accruals	%
				Market	Translation	Total		
Equities								
Common stock								
Australia USD	0 00	52 500 00	14 757 47	37 742 53	0 00	37 742 53	52 500 00	0 009%
Bermuda USD	0 00	148 808 00	138 243 03	10 664 97	0 00	10 664 97	148 808 00	0 025%
Brazil BRL	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 000%
Canada USD	243 00	230 212 00	241 129 63	- 10,917 63	0 00	- 10 917 63	230,455 00	0 039%
Cayman Islands - USD	0 00	225 418 00	250,297 57	- 24 879 57	0 00	24 879 57	225 418 00	0 038%
France - USD	0 00	79 500 00	104,195 96	- 24 695 96	0 00	- 24 695 96	79 500 00	0 014%
Puerto Rico - USD	84 15	189 960 00	194 575 90	4 815 90	0 00	- 4 815 80	189 024 15	0 032%
United Kingdom USD	315 50	207 754 00	268 870 94	- 59 116 94	0 00	- 59 116 94	208 069 50	0 035%
United States USD	44 072 03	358 185 368 17	411,841,876 71	- 53 878 508 54	0 00	- 53 878 508 54	358 209 440 20	81 056%
Total common stock	44,694 68	359,289,620 17 CS	413,051,847 21	- 53,752,327 04	0 00	- 53,752,327 04	359,344,314 85	81 250%
Preferred stock								
Australia - USD	0 00	22 650 00	6 417 53	18 232 47	0 00	16 232 47	22 650 00	0 004%
Total preferred stock	0 00	22,650 00 CS	6,417 53	18,232 47	0 00	16,232 47	22,650 00	0 004%
Total equities	44,694 68	359,322,270 17 CS	413,058,364 74	- 53,738,094 57	0 00	- 53,738,094 57	359,368,864 85	81 254%
Fixed Income								
Government bonds								
United States - USD	1 169 372 88	82 562 973 96	81 263,033 14	1 299 940 82	0 00	1 299 940 82	83 732,346 84	14 272%
Total government bonds	1,169,372 88	82,562,973 96 CS	81,263,033 14	1,299,940 82	0 00	1,299,940 82	83,732,346 84	14 272%
Government agencies								
United States - USD	0 00	3,094 111 00	2 891 634 67	202 476 33	0 00	202,476 33	3 084 111 00	0 527%
Total government agencies	0 00	3,094,111 00 CS	2,891,634 67	202,476 33	0 00	202,476 33	3,084,111 00	0 527%

Portfolio Statement

31 DEC 2002

Account number ALLNP
Account Name ALL ACCOUNTS EXCEPT PENSION

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◆ Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
Fixed Income								
Corporate bonds								
United States - USD	828 270 88	39 902 576 81	37 620 265 85	2,282 310 96	0 00	2 282 310 96	40 530 847 69	6 908%
Total corporate bonds	828,270 88	39,902,576 81 <i>cb</i>	37,620,265 85 <i>cb</i>	2,282,310 96	0 00	2,282,310 96	40,530,847 69	6 908%
Government mortgage backed securities								
United States - USD	298 312 32	70 811 840 80	68 958 982 69	852 858 21	0 00	852 858 21	71 108 153 22	12 120%
Total government mortgage backed securities	298,312 32	70,811,840.80	68,958,982 69 <i>go</i>	852,858 21	0 00	852,858 21	71,108,153 22	12 120%
Commercial mortgage-backed								
United States - USD	8 720 71	1 645 087 12	1 638 089 14	6 007 88	0 00	6 007 88	1 653 817 83	0 282%
Total commercial mortgage-backed	8,720 71	1,645,087 12 <i>cb</i>	1,638,089 14 <i>cb</i>	6,007 88	0 00	6,007 88	1,653,817 83	0 282%
Asset backed securities								
United States - USD	38 003 32	11 065 348 38	10 933 985 42	131 363 97	0 00	131 363 97	11 103 352 71	1 893%
Total asset backed securities	38,003 32	11,065,348 38 <i>cb</i>	10,933,985 42	131,363 97	0 00	131,363 97	11,103,352 71	1 893%
Non-government backed c.m.o.s								
United States - USD	10 253 25	2 552,828 48	2 523 109 29	29 720 19	0 00	29 720 19	2 563 082 73	0 437%
Total non-government backed c.m.o.s	10,253 25	2,552,828 48 <i>cb</i>	2,523,109 29	29,720 19	0 00	29,720 19	2,563,082 73	0 437%
Total fixed income	2,150,933 36	211,834,778 66	206,830,100 20	4,804,678 46	0 00	4,804,678 46	213,785,712 02	38 438%
Other Assets								
Miscellaneous								
United States - USD	0 00	0 85	0 85	0 00	0 00	0 00	0 85	0 000%
Total miscellaneous	0 00	0 85	0 85	0 00	0 00	0 00	0 85	0 000%
Total other assets	0 00	0 85	0 85	0 00	0 00	0 00	0 85	0 000%

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◆ Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss			Market value Incl accruals	%
				Market	Translation	Total		
<i>All other</i>								
Recoverable taxes								
Recoverable taxes	1 533 23	0 00	0 00	0 00	0 00	0 00	1 533 23	0 000%
Total recoverable taxes	1,533 23	0 00	0 00	0 00	0 00	0 00	1,533 23	0 000%
Total all other	1,533 23	0 00	0 00	0 00	0 00	0 00	1,533 23	0 000%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	28,116 50	24 414 235 82	24,414 235 82	0 00	0 00	0 00	24 442 352 32	4 166%
United States - USD	0 00	8 00	9 00	0 00	0 00	0 00	8 00	0 000%
Total short term investment funds	28,116 50	24,414,244 82	24,414,244 82	0 00	0 00	0 00	24,442,361 32	4 166%
Cash								
Cash	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 000%
Total cash	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 000%
Total cash and cash equivalents	28,116 50	24,414,244 82 <i>cash</i>	24,414,244 82	0 00	0 00	0 00	24,442,361 32	4 166%
<i>Adjustments To Cash</i>								
Pending trade purchases								
Pending trade purchases	0 00	- 12 639 435 88 <i>cash</i>	- 12 639,435 86	0 00	0 00	0 00	12 639 435 88	2 154%
Total pending trade purchases	0 00	- 12,639,435 88	- 12,639,435 86	0 00	0 00	0 00	-12,639,435 88	- 2 154%

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
Australia - USD							
ADR NEWS CORP LTD ADR NEW 2 000 00	CUSIP 852487703 28 2500000	0 00	52 500 00	14 757 47	37 742 53	0 00	37 742 53
Total USD		0 00	52,500 00	14 757 47	37,742 53	0 00	37,742 53
Total Australia		0 00	52,500 00	14,757 47	37,742 53	0 00	37,742 53
Bermuda - USD							
IPC HLDGS LTD 3 200 00	CUSIP G4833P101 31 5400000	0 00	100 928 00	81 705 82	8 222 08	0 00	8 222 08
MONTPELIER RE HOLDINGS LTD COM 1 300 00	CUSIP G62185108 28 8000000	0 00	37 440 00	37 537 11	97 11	0 00	87 11
PLATINUM UNDERWRITERS HLDGS INC COM 400 00	USD0 01 CUSIP G7127P100 26 3500000	0 00	10 540 00	8 000 00	1 540 00	0 00	1 540 00
Total USD		0 00	148,908 00	138,243 03	10,664 97	0 00	10 664 97
Total Bermuda		0 00	148 908 00	138,243 03	10,664 97	0 00	10,664 97
Brazil - BRL							
VALE RIO DOCE /CIA DEBENTURES NPV 13 000 00	SEDOL 3911652 0 0000001	0 00	0 00	0 00	0 00	0 00	0 00
Total BRL		0 00	0 00	0 00	0 00	0 00	0 00
Total Brazil		0 00	0 00	0 00	0 00	0 00	0 00
Canada - USD							
FAIRMONT HOTELS RESORTS INC COM 8 100 00	CUSIP 305204108 23 5500000	243 00	180 755 00	187 842 04	7 187 04	0 00	7 187 04
OPEN TEXT CORP COM 1 700 00	CUSIP 683715108 23 2100000	0 00	39 457 00	43 187 59	- 3,730 59	0 00	- 3 730 59
Total USD		243 00	230 212 00	241,129 63	- 10,917 63	0 00	- 10,917 63
Total Canada		243 00	230,212 00	241,129 63	- 10,917 63	0 00	- 10,917 63

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
Cayman Islands - USD							
FRESH DEL MONTE PRODUCE INC COM STK 3,800 00	18 9100000	CUSIP G38738105 0 00	71 858 00	101 658 58	29 800 58	0 00	29 800 58
SCOTTISH ANNUITY & LIFE HLDGS SCOTTISH ANNUITY & LIFE HLDGS COM STK 8 800 00	17 4500000	CUSIP G7895T104 0 00	153 560 00	148 638 99	4 921 01	0 00	4 921 01
Total USD		0 00	225,418 00	250,297 57	- 24,879 57	0 00	- 24,879 57
Total Cayman Islands		0 00	225,418 00	250,297 57	- 24,879 57	0 00	- 24,879 57
France - USD							
ADR BUSINESS OBJECTS S A SPONSORED ADR 5 300 00	15 0000000	CUSIP 12328X107 0 00	79 500 00	104 195 96	24 695 96	0 00	24 695 96
Total USD		0 00	79,500 00	104,195 96	- 24,695 96	0 00	- 24,695 96
Total France		0 00	79,500 00	104,195 96	- 24,695 96	0 00	- 24,695 96
Puerto Rico - USD							
R&G FINL CORP CL B 5,700 00	23 2500000	CUSIP 749138107 0 00	132,525 00	128 336 83	4 188 07	0 00	4 188 07
W HLDG CO INC COM 3 500 00	18 4100000	CUSIP 829251108 64 15	57 435 00	66 238 97	- 8 803 97	0 00	8 803 97
Total USD		64 15	189,960 00	194,575 90	4,615 90	0 00	- 4,615 90
Total Puerto Rico		64 15	189,960 00	194,575 90	- 4,615 90	0 00	- 4,615 90
United Kingdom - USD							
ADR SHIRE PHARMACEUTICALS GROUP PLC 8 600 00	18 8900000	SPONSORED ADR CUSIP 82481R106 0 00	162 454 00	250 222 00	87 768 00	0 00	87 768 00
ADR VODAFONE GROUP PLC NEW SPONSORED ADR 2,500 00	18 1200000	CUSIP 82857W100 315 50	45 300 00	16 648 84	28,651 06	0 00	28 651 06
Total USD		315 50	207,754 00	266,870 94	- 59,116 94	0 00	- 59,116 94
Total United Kingdom		315 50	207,754 00	266,870 94	- 59,116 94	0 00	- 59,116 94

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
United States - USD							
##CVB FINL CORP COM REF # 2001344 CUSIP 126600105 4 700 00 25 4300000		0 00	119,521 00	102,969 99	18 551 01	0 00	18 551 01
AARON RENTS INC CL B CUSIP 002535201 2 200 00 21 8800000		44 00	48 136 00	48 336 99	1 799 01	0 00	1 799 01
ABM INDS INC COM CUSIP 000957100 7 800 00 15 5000000		0 00	120 800 00	131 044 24	10 144 24	0 00	10 144 24
ACTIVISION INC NEW COM NEW CUSIP 004830202 1 600 00 14 5900000		0 00	23,344 00	32 800 64	- 8 556 64	0 00	- 8 556 64
ACTUANT CORP CL A NEW CUSIP 00508X203 1 700 00 48 4500000		0 00	78 865 00	65 264 53	13 700 47	0 00	13 700 47
ACUITY BRANDS INC COM CUSIP 00508Y102 2 700 00 13 5400000		0 00	36 558 00	37,411 09	- 853 09	0 00	853 09
ALBANY INTL CORP NEW CL A CUSIP 012348108 3 000 00 20 6800000		165 00	61 980 00	65 997 52	- 4,017 52	0 00	4 017 52
ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP 015271109 2 800 00 42 6000000		1 400 00	119 280 00	120 583 92	- 1 303 92	0 00	- 1 303 92
AMER FINL GROUP INC OH COM STK CUSIP 025932104 7,100 00 23 0700000		0 00	163 787 00	178 576 71	- 15 779 71	0 00	15 779 71
AMER GREETINGS CORP CL A COM CUSIP 026375105 14 200 00 15 8000000		0 00	224 360 00	239,808 62	15 548 62	0 00	15 548 62
AMERIGROUP CORP COM CUSIP 03073T102 3 700 00 30 3100000		0 00	112 147 00	99 345 00	12,802 00	0 00	12 802 00
AMERN ITALIAN PASTA CO CL A CUSIP 027070101 6 800 00 35 9800000		0 00	248 262 00	255,152 92	- 6,890 92	0 00	6 890 92
AMERN MED SEC GROUP INC COM CUSIP 02744P101 3 800 00 13 9800000		0 00	53 124 00	55 689 74	- 2 565 74	0 00	- 2 565 74
AMETEK INC NEW COM CUSIP 031100100 1 800 00 38 4800000		0 00	69 282 00	61,753 23	7 528 77	0 00	7 528 77
AMN HEALTHCARE SVCS INC COM CUSIP 001744101 6 200 00 16 8100000		0 00	104 842 00	114 245 47	8 403 47	0 00	- 8 403 47

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
ANGELICA CORP COM STK CUSIP 034683104 2 500 00 20 6500000		250 00	51,625 00	55 405 00	3 780 00	0 00	3,780 00
ANTEON INTL CORP COM CUSIP 03874E108 4 300 00 24 0000000		0 00	103 200 00	102 472 01	727 98	0 00	727 98
ANWORTH MTG AST CORP COM CUSIP 037347101 6 000 00 12 5700000		3 000 00	75 420 00	81 782 33	6 362 33	0 00	6,362 33
AOL TIME WARNER INC COM CUSIP 00184A105 12 000 00 13 1000000		0 00	157 200 00	88,675 00	67 525 00	0 00	67 525 00
APOLLO GROUP INC UNIV PHOENIX ONLINE COM CUSIP 037604204 1 600 00 35 8400000		0 00	57 344 00	45 028 00	12 316 00	0 00	12 316 00
APRIA HEALTHCARE GROUP INC COM CUSIP 037933108 1 900 00 22 2400000		0 00	42 256 00	43 501 32	- 1 245 32	0 00	1 245 32
ARMOR HLDGS INC COM CUSIP 042260109 3 700 00 13 7700000		0 00	50 949 00	56 319 40	- 5 370 40	0 00	- 5 370 40
ARTISAN COMPONENTS INC COM CUSIP 042923102 3,100 00 15 4300000		0 00	47 833 00	55 734 43	- 7,901 43	0 00	7 901 43
ARVINMERITOR INC COM STK ISIN# US0433531011 CUSIP 043353101 1 600 00 16 8700000		0 00	26,672 00	38 022 50	- 11,350 50	0 00	11 350 50
AT&T WIRELESS SVCS INC COM CUSIP 00208A106 1 052 00 5 6500000		0 00	5 943 80	13 542 88	7 599 08	0 00	7,599 08
AUTODESK INC COM CUSIP 052769106 8 400 00 14 3000000		252 00	120 120 00	108 764 77	11 355 23	0 00	11 355 23
AUTOLIV INC COM STK CUSIP 052800109 8 100 00 20 9300000		0 00	169 533 00	180 508 84	10 975 84	0 00	10 975 84
AUTONATION INC DEL COM CUSIP 05329W102 14 900 00 12 5600000		0 00	187 144 00	198 851 77	9 707 77	0 00	9 707 77
AVOCENT CORP COM CUSIP 053893103 1 200 00 22 2200000		0 00	26 664 00	29 855 64	- 3 191 64	0 00	3 191 64
BANCORPSOUTH INC COM CUSIP 059682103 4 500 00 19 4200000		720 00	87 390 00	93 149 37	5 759 37	0 00	- 5 759 37

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
BANTA CORP COM CUSIP 066821109 2 000 00 31 2700000		0 00	82 540 00	71 672 82	9 132 82	0 00	9 132 82
BAUSCH & LOMB INC COM CUSIP 071707103 4 800 00 38 0000000		624 00	172 800 00	157 538 00	15 264 00	0 00	15 264 00
BELLSOUTH CORP COM STK CUSIP 079860102 4 000 00 25 8700000		0 00	103 480 00	48 550 00	54 830 00	0 00	54 830 00
BELO CORP CUSIP 080555105 4 000 00 21 3200000		0 00	85 280 00	26 550 00	58 730 00	0 00	58 730 00
BENCHMARK ELECTRS INC COM CUSIP 08160H101 2 700 00 28 6600000		0 00	77 382 00	55 271 01	22 110 99	0 00	22 110 99
BERKLEY W R CORP COM CUSIP 084423102 1 100 00 39 6100000		89 00	43 571 00	36 966 54	6,604 46	0 00	6,604 46
BK HAW CORP COM CUSIP 062540109 4 500 00 30 3800000		0 00	136 755 00	129 304 10	7 450 90	0 00	7 450 90
BLACKROCK INC CL A COM STK CUSIP 09247X101 1 000 00 39 4000000		0 00	39 400 00	43 938 52	- 4 538 52	0 00	- 4,538 52
BLOCKBUSTER INC CL A CL A ISIN #US0936791088 CUSIP 093679108 18 900 00 12 2500000		0 00	231 525 00	437 248 17	- 205 724 17	0 00	205 724 17
BOB EVANS FARMS INC COM CUSIP 096761101 3 100 00 23 3500000		0 00	72 385 00	76 597 10	- 4,212 10	0 00	4 212 10
BOK FINL CORP COM NEW CUSIP 05561Q201 2 500 00 32 3900000		0 00	80 875 00	79 568 85	1 408 15	0 00	1 408 15
BORG WARNER INC COM CUSIP 099724108 1 800 00 50 4200000		0 00	90 756 00	108 041 53	17 285 53	0 00	- 17 285 53
BOYD GAMING CORP CUSIP 103304101 2 300 00 14 0500000		0 00	32 315 00	37,759 51	5 444 51	0 00	5,444 51
BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 4 100 00 12 7100000		0 00	52 111 00	54 031 28	1 920 28	0 00	1 920 28
CA PIZZA KITCHEN INC COM ISIN US13054D1090 CUSIP 13054D109 5 700 00 25 2000000		0 00	143 640 00	135 888 00	7 752 00	0 00	7 752 00

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
CACI INTL INC CL A CUSIP 127190304 2 500 00 35 8400000		0 00	89 100 00	89 558 95	- 458 95	0 00	458 95
CALLAWAY GOLF CO COM CUSIP 131193104 7,700 00 13 2500000		0 00	102 025 00	83 335 56	18 689 44	0 00	18,689 44
CAP AUTOMOTIVE REIT COM SHS CUSIP 139733108 3 100 00 23 7000000		0 00	73,470 00	75 661 98	- 2,191 98	0 00	2 191 98
CARMAX INC COM CUSIP 143130102 7,800 00 17 8800000		0 00	139 484 00	115,335 85	24,128 15	0 00	24 128 15
CATO CORP NEW CL A CUSIP 149205108 7 700 00 21 5900000		1 155 00	166 243 00	138 519 80	29 723 20	0 00	29 723 20
CENT PKG CORP COM CUSIP 154785109 4 000 00 18 8600000		60 00	75 440 00	78 307 24	2 867 24	0 00	2 867 24
CF BARCLAYS EQTY GROWTH FD B CUSIP 285993CF4 1 331 847 43 35 2443230		0 00	48 843 585 44	55 313 071 02	- 8 369 485 58	0 00	- 8 369 485 58
CF BARCLAYS EQTY INDEX FD B CUSIP 066669CF7 1 620 115 37 112 7488560		0 00	182 665 830 53	221 416 648 29	38,750 815 76	0 00	38 750 815 76
CF BARCLAYS EQTY VALUE FD B CUSIP 066949CF3 2 087 559 77 32 1195090		0 00	67 051 394 82	78,674 385 65	- 9 622 990 83	0 00	9 622 990 83
CF BGI MID CAP EQ INDX FD B LENDABLE CUSIP 055990907 1 034,121 54 28 5844560		0 00	29,539 119 22	30 291 441 81	- 752 322 39	0 00	- 752 322 39
CHARLES RIV LAB INTL INC COM ISIN CUSIP 159864107 3 300 00 38 4800000		0 00	126 984 00	130 023 30	3 039 30	0 00	3 039 30
CHATTEM INC COM CUSIP 182456107 3 000 00 20 5500000		0 00	61 650 00	55 767 66	5 882 34	0 00	5 882 34
CHECKPOINT SYS INC CUSIP 182825103 3 600 00 10 3400000		0 00	37 224 00	39 453 12	2 229 12	0 00	2 229 12
CHELSEA PROPERTY GROUP INC COM STK USD 0 01 CUSIP 163421100 2 200 00 33 3100000		0 00	73 282 00	71 807 97	1 474 03	0 00	1 474 03
CIRCUIT CY STORES INC COM CUSIP 172737108 12 600 00 7 4200000		220 50	93 492 00	115,665 84	- 22 173 84	0 00	22 173 84

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
COM KROLL INC DEL CUSIP 501048100 4 800 00 18 0800000		0 00	91 584 00	104 581 59	- 12 997 59	0 00	12 997 59
COMCAST CORP NEW CL A SPL CUSIP 20030N200 2 316 00 22 5900000		0 00	52,318 44	7 649 85	44 668 49	0 00	44 668 49
COMPUCOM SYS INC COM CUSIP 204780100 4 000 00 5 8100000		0 00	22 440 00	21 358 80	1 081 20	0 00	1 081 20
COMPUTER NETWORK TECH CORP COM CUSIP 204925101 8 000 00 7 1000000		0 00	42 800 00	49 016 40	- 8 416 40	0 00	- 8 416 40
COMWLTH TEL ENTERPRISES INC NEW COM CUSIP 203348105 1 800 00 35 8400000		0 00	84 512 00	89 008 28	4 497 28	0 00	4 497 28
COOPER COS INC COM NEW CUSIP 216648402 2 900 00 25 0200000		108 00	72 558 00	75 345 62	2 787 62	0 00	2 787 62
COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 11 000 00 15 3400000		0 00	188 740 00	183 808 67	4 831 33	0 00	4 831 33
COST PLUS INC CAL COM CUSIP 221485105 5 700 00 28 6700000		0 00	163 419 00	159 715 07	3 703 83	0 00	3 703 83
COVENTRY HLTH CARE INC COM CUSIP 222862104 4 400 00 29 0300000		0 00	127 732 00	135 670 76	7 838 76	0 00	- 7 938 76
COX COMMUNICATIONS INC NEW CL A CUSIP 224044107 615 00 28 4000000		0 00	17 466 00	5,092 15	12,373 85	0 00	12,373 85
CYTYC CORP COM CUSIP 232946103 8 900 00 10 2000000		0 00	90 780 00	98 418 76	- 5 638 76	0 00	5 836 76
DELPHI FINL GROUP INC CL A CUSIP 247131105 1 800 00 37 9600000		0 00	68 328 00	70 697 87	- 2 369 87	0 00	- 2 369 87
DELTA & PINE LD CO COM COM CUSIP 247357108 5 400 00 20 4100000		0 00	110 214 00	100 019 95	10 194 05	0 00	10 194 05
DIGITAL RIV INC COM CUSIP 253888104 7 500 00 11 9500000		0 00	89,625 00	101,320 82	- 11 695 82	0 00	11 695 82
DILLARDS INC CL A COM CUSIP 254087101 5 800 00 15 8600000		238 00	83 574 00	108 451 96	- 12,877 86	0 00	12 877 96

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Asset Detail - Base Currency

Unrealized gain/loss

Description/Asset ID Shares/PAR value Local market price Income/expense Accrued Market value Cost Market Translation Total

Equities

Common stock

DIME CMNTY BANCRP INC COM CUSIP 253922108	19 1500000	3 600 00	0 00	69 940 00	92 667 92	23 727 92	0 00	- 23 727 92	
DISNEY WALT CO DISNEY COM COM CUSIP 254687106	16 3100000	15 738 00	3 304 98	256,686 78	202 937 50	53 749 28	0 00	53 749 28	
DOW JONES & CO INC COM CUSIP 260581105	43 2300000	1,000 00	0 00	43,230 00	24 050 00	19,180 00	0 00	19 180 00	
DOWNEY FINL CORP COM CUSIP 261018105	38 0000000	4 400 00	0 00	171 600 00	182 131 94	- 10 531 94	0 00	10 531 94	
DUN & BRADSTREET CORP DEL NEW COM CUSIP 26483E100	34 4800000	500 00	0 00	17 245 00	3 089 24	13 255 76	0 00	13 255 76	
DURA AUTOMOTIVE SYS INC COM CUSIP 265903104	10 0400000	2 900 00	0 00	29 116 00	39 682 13	10 566 13	0 00	10 566 13	
EATON VANCE CORP COM NON VTG CUSIP 278285103	28 2500000	5 300 00	0 00	149 725 00	148 666 48	1 058 52	0 00	1 058 52	
EDWARDS LIFESCIENCES CORP COM CUSIP 28176E108	25 4700000	3,800 00	0 00	96 786 00	94 522 12	2 263 88	0 00	2 263 88	
EGL INC COM CUSIP 2684B4102	14 2500000	8 400 00	0 00	119 700 00	93 456 84	26 243 16	0 00	26 243 16	
EMCOR GROUP INC COM CUSIP 29084Q100	53 0100000	8 300 00	0 00	333 983 00	324 235 63	9 727 37	0 00	9 727 37	
EMULEX CORP COM NEW CUSIP 282475209	18 5500000	2 900 00	0 00	53 795 00	27 143 08	26,651 92	0 00	26 651 92	
ENDO PHARMACEUTICALS HLDGS INC COM CUSIP 29264F205	7 6990000	7,400 00	0 00	56 972 60	66 102 98	- 9,130 38	0 00	9 130 38	
EON LABS INC COM CUSIP 29412E100	18 8100000	5 800 00	0 00	111,569 00	108 052 20	3 516 80	0 00	3 516 80	
ESCO TECHNOLOGIES INC CUSIP 286315104	37 0000000	4,100 00	0 00	151 700 00	128 634 50	22 065 50	0 00	22 065 50	
ESCROW SEAGATE TECHNOLOGY CUSIP 811804988	1 0000000	18 100 00	0 00	1 000 00	1 448 00	1 447 00	0 00	1 447 00	

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
EXPRESSJET HLDGS INC COM 4 400 00	CUSIP 30218U108 10 2500000	0 00	45 100 00	48 697 91	- 4,597 91	0 00	4 597 91
FAIRCHILD SEMICONDUCTOR INTL INC CL A 7 500 00	CUSIP 303726103 10 7100000	0 00	80 325 00	95 098 15	- 14 773 15	0 00	14 773 15
FBR AST INVT CORP COM STCK 2 300 00	CUSIP 30241E303 33 9000000	690 00	77 970 00	74 866 04	3 103 96	0 00	3 103 96
FDRY NETWORKS INC COM 16 400 00	CUSIP 35063R100 7 0400000	0 00	115 456 00	148 898 03	33,442 03	0 00	33 442 03
FED SIGNAL CORP COM 5 500 00	CUSIP 313855108 18 4200000	0 00	106,810 00	104,273 13	2 536 87	0 00	2 536 87
FEI CO COM 5 900 00	CUSIP 30241L109 15 2900000	0 00	90,211 00	106 604 34	- 16 393 34	0 00	16 393 34
FISHER SCIENTIFIC INTL INC COM NEW 2 000 00	CUSIP 338032204 30 0800000	0 00	60 160 00	57 569 38	2 590 62	0 00	2 590 62
FL ROCK INDS INC COM 1 400 00	CUSIP 341140101 38 0500000	140 00	53 270 00	44 801 00	8 469 00	0 00	8 469 00
FLUOR CORP NEW COM 3 900 00	CUSIP 343412102 28 0000000	824 00	109 200 00	100 008 95	9 191 05	0 00	9 191 05
FOOT LOCKER INC COM 24 400 00	CUSIP 344849104 10 5000000	0 00	256 200 00	239 850 13	16 248 87	0 00	16 248 87
FULLER H B CO COM 2 900 00	CUSIP 359694106 25 8800000	0 00	75 052 00	78 766 99	- 3 714 99	0 00	- 3 714 99
GABELLI AST MGMT INC CL A 4 200 00	CUSIP 36239Y102 30 0400000	0 00	128 168 00	127 011 36	- 843 36	0 00	843 36
GAMESTOP CORP CL A 3 100 00	CUSIP 36486R101 8 8000000	0 00	30 380 00	63 044 92	- 32 664 92	0 00	- 32 664 92
GANNETT INC COM 20 000 00	CUSIP 364730101 71 8000000	4 800 00	1 436 000 00	392 380 00	1 043 620 00	0 00	1,043 620 00
GARMIN CORPORATION 13,100 00	CUSIP G37260109 29 3000000	0 00	383 830 00	267 199 73	116 630 27	0 00	116 630 27

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
GART SPORTS CO COM CUSIP 366830101 4,800 00 19 3500000		0 00	92 880 00	86 264 74	- 3,384 74	0 00	3 384 74
GARTNER INC CLASS B COM CUSIP 366651206 260 00 8 4500000		0 00	2 457 00	2 467 05	- 10 05	0 00	10 05
GEN ELEC CO COM CUSIP 369604103 12 000 00 24 3500000		2 280 00	292 200 00	70 800 00	221 400 00	0 00	221 400 00
GEN-PROBE INC NEW COM CUSIP 36866T103 8 300 00 23 7990000		0 00	187 531 70	129 100 13	68 431 57	0 00	68 431 57
GENTEX CORP COM CUSIP 371901109 3 400 00 31 6400000		0 00	107 576 00	102 928 54	4 647 46	0 00	4 647 46
GIBRALTAR STL CORP CUSIP 37476F103 3,400 00 19 0400000		138 00	64 736 00	69 930 00	- 5 194 00	0 00	5 194 00
GLOBAL IMAGING SYS INC COM CUSIP 37934A100 3 800 00 18 3800000		0 00	68 844 00	72 140 85	- 2 296 85	0 00	2 296 85
GLOBAL PMTS INC COM CUSIP 37940X102 1 700 00 32 0100000		0 00	54 417 00	46,068 88	8 348 02	0 00	8 348 02
GNT PRIDECO INC COM STK ISIN# US38821G1013 CUSIP 38821G101 11 000 00 11 8400000		0 00	128 040 00	103 620 00	24 420 00	0 00	24 420 00
GRIFFON CORP COM CUSIP 388433102 6 000 00 13 6200000		0 00	81 720 00	79 983 20	1 728 80	0 00	1 728 80
GTECH HLDGS CORP COM CUSIP 400518108 6 100 00 27 8600000		0 00	169 946 00	116 610 69	53 335 31	0 00	53 335 31
HAEMONETICS CORP MASS COM CUSIP 405024100 8 300 00 21 4600000		0 00	135 198 00	175 521 04	40 323 04	0 00	40 323 04
HANGER ORTHOPEDIC GROUP INC COM NEW CUSIP 41043F208 1 700 00 13 1500000		0 00	22 355 00	29 053 50	6,698 50	0 00	- 6 698 50
HARLAND JOHN H CO COM CUSIP 412683103 4,500 00 22 1300000		0 00	89 585 00	120 272 04	20 687 04	0 00	20 687 04
HARMAN INTL INDS INC NEW CUSIP 413086108 4 700 00 59 5000000		0 00	279 650 00	240 365 62	39 284 38	0 00	39 284 38

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
HEARST ARGYLE T V INC COM 3 004 00	CUSIP 422317107 24 1100000	0 00	72 426 44	11 773 55	60 652 89	0 00	60 652 89
HELMERICH & PAYNE INC COM 3 800 00	CUSIP 423452101 27 9100000	0 00	108 058 00	85 783 50	10 274 50	0 00	10 274 50
HIBBETT SPORTING GOODS INC COM 4 700 00	CUSIP 428565105 23 9200000	0 00	112 424 00	100 204 00	12 220 00	0 00	12,220 00
HOLLYWOOD ENTMT CORP COM 4 800 00	CUSIP 438141105 15 1000000	0 00	72,480 00	66 193 88	8 286 14	0 00	8 286 14
HON INDS INC COM 2 100 00	CUSIP 438092108 28 2800000	0 00	59 388 00	56 585 50	2 802 50	0 00	2 802 50
HOTELS COM CL A 800 00	CUSIP 441477108 54 6300000	0 00	43,704 00	49,389 04	- 5 685 04	0 00	5,685 04
HSTN EXPL CO COM 2 600 00	CUSIP 442120101 30 6000000	0 00	78 560 00	77 843 46	1,916 54	0 00	1 916 54
HUDSON UTD BANCORP COM STK NPV 8 100 00	CUSIP 444165104 31 1000000	0 00	251 910 00	222 781 26	29 148 74	0 00	29 148 74
HUGHES SUP INC COM 2 500 00	CUSIP 444482103 27 3200000	0 00	68 300 00	71 134 95	2 834 85	0 00	2 834 95
HYPERION 2005 INVT GRADE OPPORTUNITY 42 400 00	TERM TR INC COM CUSIP 448918102 9 8900000 1 766 80		419 336 00	328 323 00	91 013 00	0 00	91 013 00
IDEXX LABS INC 4 800 00	CUSIP 45188D104 32 8500000	0 00	157 680 00	140 001 08	17 678 92	0 00	17 678 92
IMATION CORP COM 1,900 00	CUSIP 45245A107 35 0800000	0 00	68 652 00	63 897 49	2,754 51	0 00	2 754 51
IMPAC MTG HLDGS INC COM 6 200 00	CUSIP 45254P102 11 5000000	2 978 00	71 300 00	70,089 46	1 210 54	0 00	1 210 54
IMS HLTH INC COM STK 2 000 00	CUSIP 448934108 18 0000000	0 00	32 000 00	21 689 13	10 310 87	0 00	10 310 87
INGRAM MICRO INC CL A 13 300 00	CUSIP 457153104 12 3500000	0 00	164,255 00	177 718 63	13 461 63	0 00	13 461 63

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
INTEGRATED CIRCUIT SYS INC COM NEW COM STK CUSIP 45811K208 8 700 00 18 2500000		0 00	158 775 00	154 450 23	4 324 77	0 00	4 324 77
INTER TEL INC COM CUSIP 458372109 5 400 00 20 8100000		162 00	112 914 00	129 532 12	- 16 618 12	0 00	16 618 12
INTERSTATE BAKERIES CORP DEL COM NEW CUSIP 46072H108 2 200 00 15 2500000		0 00	33 550 00	56 534 84	22 884 84	0 00	- 22 884 84
INTL MULTIFOODS CORP COM CUSIP 460043102 6 100 00 21 1800000		0 00	128 259 00	128 624 60	365 60	0 00	- 365 60
INTL RECTIFIER CORP COM CUSIP 460254105 2 500 00 18 4600000		0 00	46 150 00	47 552 47	1 402 47	0 00	1 402 47
INVITROGEN CORP COM CUSIP 46185R100 8,700 00 31 2800000		0 00	303 513 00	351 604 72	- 48 091 72	0 00	- 48 091 72
ITT EDL SVCS INC COM CUSIP 45068B109 5 500 00 23 5500000		0 00	129 525 00	100 827 85	28 597 15	0 00	28 597 15
JO ANN STORES INC CL A CUSIP 47758P109 2 100 00 22 8700000		0 00	48 237 00	51 158 94	- 2 921 94	0 00	- 2,921 94
JOHN NUVEEN CD CL A CUSIP 478035108 3 300 00 25 3500000		0 00	83 855 00	74 850 00	9 005 00	0 00	9 005 00
J2 GLOBAL COMMUNICATONS INC COM NEW CUSIP 46626E205 3 000 00 19 0400000		0 00	57 120 00	61 722 86	- 4 602 86	0 00	4 602 98
KEY ENERGY SVCS INC CUSIP 492914106 30 500 00 8 8700000		0 00	273 585 00	254 718 31	18 866 69	0 00	18 866 69
KNIGHT-RIDDER INC COM STK CUSIP 489040103 2 000 00 63 2500000		0 00	126 500 00	49 050 00	77 450 00	0 00	77 450 00
KRONOS INC COM CUSIP 501052104 2 800 00 38 8900000		0 00	103 572 00	74 062 83	29 509 07	0 00	29 509 07
LANDSTAR SYS INC COM CUSIP 515098101 1 500 00 58 3600000		0 00	87 540 00	74 667 22	12 872 78	0 00	12 872 78
LEE ENTERPRISES INC COM CUSIP 523768109 2 000 00 33 5200000		340 00	67 040 00	22 875 00	44 365 00	0 00	44 365 00

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
LEGG MASON INC COM 3 400 00	CUSIP 524901105 48 5400000	374 00	165 036 00	153 135 00	11 801 00	0 00	11 901 00
LENNOX INTL INC COM 0 00	CUSIP 526107107 12 5500000	418 00	0 00	0 00	0 00	0 00	0 00
LUBRIZOL CORP COM 6 600 00	CUSIP 549271104 30 5000000	0 00	201 300 00	202 510 92	- 1,210 82	0 00	- 1 210 92
M / I SCHOTTENSTEIN HOMES INC NEW COM 1 200 00	CUSIP 55305B101 27 8000000	30 00	33 360 00	35 171 04	1 811 04	0 00	- 1 811 04
MACERICH CO COM 2 500 00	CUSIP 554382101 30 7500000	0 00	76 875 00	76 364 71	510 29	0 00	510 29
MADDEN STEVEN LTD COM 2 700 00	CUSIP 556269108 18 0700000	0 00	48,789 00	48,088 08	700 82	0 00	700 92
MARTIN MARIETTA MATLS INC COM 5 300 00	CUSIP 573284106 30 6800000	0 00	162 498 00	197 050 60	34 552 60	0 00	34 552 60
MCCLATCHY CO CL A 3 050 00	CUSIP 578489105 56 7300000	305 00	173 026 50	120,068 04	52 960 46	0 00	52 960 46
MCGRAW HILL COMPANIES INC COM 4 000 00	CUSIP 580845109 60 4400000	0 00	241 760 00	53 050 00	188 710 00	0 00	188 710 00
MEDIA GEN INC CL A 1 000 00	CUSIP 584404107 59 9500000	0 00	59 950 00	19,925 00	40 025 00	0 00	40,025 00
MENTOR CORP COM 3 000 00	CUSIP 587188103 38 5000000	0 00	115 500 00	98 885 87	16 614 13	0 00	16 614 13
MERCURY GEN CORP NEW COM 3 900 00	CUSIP 589400100 37 5800000	0 00	146 562 00	173 586 06	- 27 024 06	0 00	27 024 06
MEREDITH CORP COM 5 200 00	CUSIP 589433101 41 1100000	0 00	213 772 00	81 963 04	131,808 88	0 00	131 808 88
METHODE ELECTRS INC CL A 3 100 00	CUSIP 591520200 10 9700000	0 00	34,007 00	31 326 47	2 680 53	0 00	2 680 53
MID ATLC MED SVCS INC COM 2 800 00	CUSIP 59523C107 32 4000000	0 00	80 720 00	87 752 78	- 7 032 76	0 00	- 7 032 76

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
MOODYS CORP COM CUSIP 815368105 1 000 00	41 2900000	0 00	41 280 00	12 871 46	28 418 54	0 00	28 418 54
MOTHERS WK INC COM CUSIP 818903107 1,300 00	35 2300000	0 00	45 789 00	44,234 04	1 564 98	0 00	1 564 98
MPS GROUP INC COM CUSIP 553408103 18 500 00	5 5400000	0 00	91 410 00	87 879 00	3 531 00	0 00	3 531 00
NATIONAL OILWELL INC COM CUSIP 637071101 8 100 00	21 8400000	0 00	176 904 00	182 510 17	14 383 83	0 00	14 393 83
NATL HLTH INVS INC COM CUSIP 63633D104 4 100 00	16 0800000	1 435 00	65 828 00	63 352 00	2 576 00	0 00	2 576 00
NATL INSTRS CORP COM CUSIP 636518102 1 800 00	32 4900000	0 00	61,731 00	44 181 25	17 549 75	0 00	17 549 75
NBTY INC COM CUSIP 828782104 6 600 00	17 5800000	0 00	116 028 00	110 218 57	5 809 43	0 00	5 809 43
NEW WORLD COFFEE-MANHATTAN BAGEL INC COM CUSIP 849271103 301 00	0 1050000	0 00	31 60	150 50	- 118 80	0 00	118 90
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP 650111107 3 200 00	45 7300000	0 00	146 336 00	27 838 00	118,498 00	0 00	118 498 00
NEWFIELD EXPLORATION CUSIP 651290108 2 500 00	38 0500000	0 00	90 125 00	93 695 95	6 429 05	0 00	6 429 05
NJ RES CORP COM CUSIP 846025108 2 100 00	31 5900000	651 00	66 339 00	66 754 80	415 80	0 00	415 80
NOBLE ENERGY INC COM CUSIP 855044105 7,200 00	37 5500000	0 00	270 360 00	237 970 43	32 389 57	0 00	32 389 57
NOVASTAR FINL INC COM CUSIP 669847400 2 100 00	31 0300000	3,360 00	65 163 00	48 098 99	17 064 01	0 00	17 064 01
NU SKIN ENTERPRISES INC CL A CUSIP 87018T105 4 100 00	11 8700000	0 00	49 077 00	50 229 05	- 1,152 05	0 00	1 152 05
O REILLY AUTOMOTIVE INC COM CUSIP 688081109 7 800 00	25 2900000	0 00	197 262 00	232 303 28	35 041 28	0 00	- 35 041 29

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
OCEAN ENERGY INC DELAWARE 5 100 00	CUSIP 67481E106 19 9700000	0 00	101,847 00	103 738 77	- 1 891 77	0 00	- 1,891 77
OCEANEERING INTL INC COM 2 200 00	CUSIP 675232102 24 7400000	0 00	54,428 00	53 908 48	519 52	0 00	519 52
OSHKOSH TRUCK CORP COM 3 400 00	CUSIP 688239201 81 5000000	0 00	209 100 00	189,018 29	20 081 71	0 00	20 081 71
OSI SYS INC COM 2 100 00	CUSIP 671044105 16 9800000	0 00	35 658 00	32 655 00	3,003 00	0 00	3 003 00
OVERTURE SVCS INC COM STK 2 900 00	CUSIP 69039R100 27 3100000	0 00	78 189 00	60 913 88	18 285 04	0 00	18 285 04
OWENS ILL INC COM NEW 4 300 00	CUSIP 690768403 14 5800000	0 00	62 694 00	50 791 04	11 902 96	0 00	11 902 96
PAC SUNWEAR CAL INC COM 10 950 00	CUSIP 694873100 17 6900000	0 00	193,705 50	173,953 05	19 752 45	0 00	19 752 45
PATINA OIL & GAS CORP COM 2 300 00	CUSIP 703224105 31 6500000	0 00	72 785 00	65 982 04	6 812 96	0 00	6 812 96
PATTERSON UTI ENERGY INC COM 3 900 00	CUSIP 703481101 30 1700000	0 00	117 663 00	96,508 31	21,154 69	0 00	21,154 69
PAXAR CORP COM 4 000 00	CUSIP 704227107 14 7500000	0 00	58 000 00	63 689 48	- 4 689 48	0 00	- 4 689 48
PENTAIR INC COM 3 000 00	CUSIP 709631105 34 5500000	0 00	103 650 00	99 181 88	4 468 02	0 00	4 468 02
PEP BOYS MANNY MOE & JACK COM 16 800 00	CUSIP 713278109 11 8000000	0 00	196 040 00	208 859 17	12 819 17	0 00	12 819 17
PERRIGO CO COM 2 200 00	CUSIP 714290103 12 1500000	0 00	26,730 00	28,244 04	1,514 04	0 00	1 514 04
PHARMACEUTICAL PROD DEV INC COM 4 800 00	CUSIP 717124101 29 2700000	0 00	140 496 00	100,488 00	40 008 00	0 00	40 008 00
PIONEER NAT RES CO COM STK 6,200 00	CUSIP 723787107 25 2500000	0 00	158 550 00	152 848 30	3,701 70	0 00	3 701 70

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
PITTSTON BRINKS GROUP COM 4 100 00	CUSIP 725701108 18 4800000	0 00	75 768 00	80 468 78	14 700 78	0 00	- 14 700 78
POLO RALPH LAUREN CORP CL A 2 100 00	CUSIP 731572103 21 7600000	0 00	45,696 00	46 404 33	708 33	0 00	- 708 33
POLYCOM INC COM 7 800 00	CUSIP 73172K104 9 5200000	0 00	74,256 00	73 171 80	1 084 20	0 00	1 084 20
PORT FINL CORP COM 1,700 00	CUSIP 734118100 44 8200000	0 00	75 854 00	65,791 49	10 062 51	0 00	10 062 51
PRG SCHULTZ INTL INC COM 9 100 00	CUSIP 69357C107 8 8000000	0 00	80 890 00	82 693 32	1 703 32	0 00	1 703 32
PULITZER INC COM 1 833 00	CUSIP 745769109 44 9500000	0 00	82 393 35	10 470 25	71 923 10	0 00	71 923 10
QLOGIC CORP COM 1 800 00	CUSIP 747277101 34 5100000	0 00	62 118 00	62 698 88	578 88	0 00	578 88
QUANEX CORP COM 2 800 00	CUSIP 747620102 33 5000000	0 00	87 100 00	102,329 08	- 15,229 08	0 00	15 229 08
QWEST COMMUNICATIONS INTL INC COM 1 778 00	CUSIP 749121109 5 0000000	0 00	8 880 00	21 487 21	- 12 607 21	0 00	12 607 21
R H DONNELLEY CORP COM NEW 12 000 00	CUSIP 74955W307 29 3100000	0 00	351,720 00	297 869 67	53 850 33	0 00	53 850 33
READERS DIGEST ASSN INC COM CL A NON VTG 1 000 00	CUSIP 755267101 15 1000000	0 00	15 100 00	41 050 00	- 25 950 00	0 00	25 950 00
REEBOK INTL COM 1 900 00	CUSIP 758110100 29 4000000	0 00	55 860 00	47 091 53	8 768 47	0 00	8 768 47
REGIS CORP MINN COM 2 400 00	CUSIP 758932107 25 9900000	0 00	62 376 00	58 503 60	3 872 40	0 00	3,872 40
REP SVCS INC COM 12 200 00	CUSIP 760759100 20 9800000	0 00	255 956 00	248 966 80	5 989 20	0 00	5 989 20
RESPIRONICS INC COM 3 300 00	CUSIP 761230101 30 4310000	0 00	100 422 30	112 338 08	11 915 76	0 00	11 915 76

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
REYNOLDS & REYNOLDS CO CL A COM CUSIP 761695105 11 400 00 25 4700000		1 254 00	290 358 00	285 030 70	5,327 30	0 00	5 327 30
ROADWAY CORPORATION CUSIP 789742107 2 900 00 38 8100000		0 00	108 749 00	67 730 43	39 018 57	0 00	39 018 57
RPM INTL INC CUSIP 749685103 3,800 00 15 2800000		0 00	59 592 00	57 869 09	1 722 91	0 00	1 722 81
RYANS FAMILY STEAK HSES INC COM CUSIP 783518101 4 600 00 11 3500000		0 00	52 210 00	57 628 84	- 5 418 84	0 00	5 418 84
RYLAND GROUP INC COM CUSIP 783764103 2 900 00 33 3500000		0 00	88 715 00	124 955 49	- 28 240 49	0 00	28 240 49
S FINL GROUP INC COM CUSIP 837841105 1 800 00 20 6600000		0 00	37 188 00	37 834 92	646 82	0 00	- 646 82
SBC COMMUNICATIONS INC COM CUSIP 78387G103 9 895 00 27 1100000		0 00	270,964 45	148,485 59	124 478 86	0 00	124 478 86
SCHEIN HENRY INC COM CUSIP 806407102 2 000 00 45 0000000		0 00	90 000 00	104 213 20	14,213 20	0 00	- 14 213 20
SCHULMAN A INC COM CUSIP 808194104 3 700 00 18 6100000		0 00	68,857 00	71 855 42	- 2,998 42	0 00	- 2 998 42
SCRIPPS E W INC NEW CL A COM CUSIP 811054204 1,000 00 78 9500000		0 00	78,950 00	12 898 33	64 051 67	0 00	64 051 67
SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 8 600 00 22 4700000		0 00	148 302 00	148 802 28	- 500 28	0 00	- 500 28
SICOR INC COM CUSIP 825846108 7 700 00 15 8500000		0 00	122 045 00	127 733 27	5 688 27	0 00	5 688 27
SIERRA HLTH SVCS INC COM CUSIP 826322109 4 900 00 12 0100000		0 00	58 849 00	94 328 08	- 35 479 08	0 00	- 35 479 08
SILGAN HLDGS INC COM CUSIP 827048108 2 400 00 24 6800000		0 00	59 232 00	76 413 08	17 181 08	0 00	17 181 08
SILICON VAL BANCSHARES COM N P CUSIP 827064108 14 400 00 18 2500000		0 00	262 800 00	296 531 57	33 731 57	0 00	- 33 731 57

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
SKY FINL GROUP INC COM STK 7 000 00	CUSIP 83080P103 18 8100000	0 00	139 370 00	135,766 59	3 603 41	0 00	3 603 41
SKYWEST INC COM 6 600 00	CUSIP 830879102 13 0700000	132 00	86 262 00	91 292 59	- 5 030 59	0 00	- 5 030 59
SL GREEN RLTY CORP COM STK 3 100 00	CUSIP 78440X101 31 6000000	1 441 50	97 960 00	100 471 00	- 2 511 00	0 00	- 2 511 00
SNAP-ON INC COM 5,800 00	CUSIP 833034101 28 1100000	0 00	185 849 00	142 501 50	23 347 50	0 00	23 347 50
SPEEDWAY MOTORSPORTS INC COM 10 800 00	CUSIP 847788108 25 7800000	0 00	278,424 00	259 844 03	18 579 97	0 00	18 579 97
SRA INTL INC CL A 3 300 00	CUSIP 78484R105 27 0900000	0 00	89 397 00	87 429 21	1,867 79	0 00	1 867 79
STAGE STORES INC COM NEW 2 000 00	CUSIP 85254C305 21 0400000	0 00	42 080 00	52 585 64	- 10 505 64	0 00	10 505 64
STATEN IS BANCORP INC COM 4 000 00	CUSIP 857550107 20 1400000	0 00	80 560 00	85 585 94	14 874 08	0 00	14 874 08
STEWART ENTERPRISES INC CL A COM 21 500 00	CUSIP 860370105 5 5710000	0 00	119 776 50	101 363 47	18 413 03	0 00	18 413 03
STONE ENERGY CORP COM 2,900 00	CUSIP 881642106 33 3600000	0 00	96 744 00	97 132 92	388 92	0 00	388 92
STORAGE TECH CORP COM (NEW) 3 800 00	CUSIP 882111200 21 4200000	0 00	81 396 00	88,998 94	14 397 08	0 00	14 397 08
SUPERIOR INDS INTL INC COM 2 200 00	CUSIP 868168105 41 3600000	0 00	80 992 00	104 309 70	13 317 70	0 00	13 317 70
SYBASE INC COM 10 200 00	CUSIP 871130100 13 4000000	0 00	136 680 00	139,574 03	2 894 03	0 00	2 894 03
SYLVAN LEARNING SYS INC 6 800 00	CUSIP 871399101 18 4000000	0 00	111 520 00	84 724 00	16 796 00	0 00	16 796 00
SYNAVANT INC COM 100 00	CUSIP 87157A105 0 8300000	0 00	83 00	489 24	406 24	0 00	406 24

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
T-HQ INC COM NEW CUSIP 872443403 11 300 00 13 2500000		0 00	149 725 00	132 446 69	17 278 31	0 00	17 278 31
TCF FNCL CORP COM CUSIP 872275102 2,400 00 43 6900000		0 00	104 856 00	94 092 72	10,783 28	0 00	10 783 28
TELEDYNE TECHNOLOGIES INC COM CUSIP 879360105 3 100 00 15 6800000		0 00	48 608 00	46 896 49	1,711 51	0 00	1,711 51
TETRA TECHNOLOGIES INC DEL COM CUSIP 88162F105 5 200 00 21 3700000		0 00	111 124 00	105 280 51	5 843 49	0 00	5 843 49
THORNBURG MTG INC COM CUSIP 885218107 8 300 00 20 1000000		3,685 50	126 630 00	124,583 72	2 048 28	0 00	2 048 28
TIDEWATER INC COM CUSIP 888423102 12 700 00 31 1000000		0 00	394 870 00	381 152 74	33 817 26	0 00	33 817 26
TOO INC COM STK CUSIP 890333107 9 900 00 23 5200000		0 00	232 848 00	237,028 97	4 180 97	0 00	4 180 97
TORO CO COM CUSIP 891092108 1 100 00 63 9000000		132 00	70 290 00	61 823 24	8 466 78	0 00	8 466 78
TRACTOR SUP CO COM CUSIP 892356106 3 100 00 37 6000000		0 00	116 560 00	101 308 00	15 252 00	0 00	15 252 00
TRIBUNE CO COM CUSIP 896047107 4,000 00 45 4600000		0 00	181 840 00	37 675 00	144 165 00	0 00	144 165 00
TRIMBLE NAV LTD COM CUSIP 896238100 3 700 00 12 4900000		0 00	48,213 00	48 596 32	383 32	0 00	- 383 32
TRUSTMARK CORP COM CUSIP 898402102 1 600 00 23 7300000		0 00	37,968 00	37,975 38	7 38	0 00	7 38
UGI CORP NEW COM CUSIP 902681105 2 700 00 37 3900000		1 113 75	100 853 00	85 892 08	4 960 94	0 00	4 960 94
UICI COM CUSIP 902737105 2 900 00 15 5500000		0 00	45 095 00	52 609 48	7 514 48	0 00	7,514 48
URSTADT BIDDLE PPTYS INC CL A CUSIP 917286205 9 800 00 11 0800000		2 079 00	109 692 00	112 354 07	2 662 07	0 00	2 662 07

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
UTD NAT FOODS INC COM CUSIP 911183103 5 200 00 25 3500000		0 00	131,820 00	100 100 00	31,720 00	0 00	31 720 00
UTD STATIONERS INC COM CUSIP 813004107 8 600 00 28 8010000		0 00	247 688 60	235 137 08	12 551 52	0 00	12 551 52
VALASSIS COMMUNICATIONS INC COM CUSIP 918866104 7 200 00 29 4300000		0 00	211 898 00	273 981 04	- 82 085 04	0 00	62 085 04
VALMONT INDS INC COM CUSIP 820253101 2 400 00 18 4000000		180 00	48 580 00	57 370 49	- 10 810 48	0 00	- 10 810 49
VALSPAR CORP COM CUSIP 820355104 5 000 00 44 1800000		750 00	220,900 00	199 526 00	21 374 00	0 00	21 374 00
VALUEVISION MEDIA CUSIP 82047K107 5 900 00 14 9800000		0 00	88 382 00	84 835 72	3 546 28	0 00	3 546 28
VARIAN MED SYS INC COM ISIN #US9222091057 CUSIP 82220P105 2 400 00 48 6000000 0 00		0 00	119 040 00	101 119 82	17 920 08	0 00	17 920 08
VERIZON COMMUNICATIONS COM CUSIP 82343V104 5 072 00 38 7500000		0 00	196 540 00	122,975 00	73 565 00	0 00	73 565 00
VIACOM INC CL A CUSIP 825524100 2 000 00 40 8100000		0 00	81 620 00	30 550 00	51 070 00	0 00	51 070 00
WALLACE COMPUTER SVCS INC COM CUSIP 832270101 5 100 00 21 5100000		0 00	109 701 00	109 771 52	- 70 52	0 00	70 52
WASH FED INC COM CUSIP 838824109 4 800 00 24 8500000		1 127 00	121 785 00	125 662 92	3 897 92	0 00	3 897 92
WASH POST CO CL B COM CUSIP 839840108 1 000 00 738 0000000		0 00	738 000 00	191 550 00	546,450 00	0 00	546 450 00
WATTS INDS INC CL A CUSIP 842748102 2 100 00 15 7400000		0 00	33,054 00	37 884 00	4 830 00	0 00	4 830 00
WEBEX INC COM CUSIP 84767L109 7 100 00 15 0000000		0 00	106 500 00	104 241 11	2 258 89	0 00	2 258 89
WEBSense INC COM STK ISIN# US9476841082 CUSIP 847684108 4 600 00 21 3610000		0 00	98 260 60	88 275 89	9 984 71	0 00	9 984 71

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP 847890109 3 600 00 34 8000000		0 00	125 280 00	136 588 88	- 11 318 88	0 00	11 318 98
WEIS MKT INC COM CUSIP 948849104 2 100 00 31 0500000		0 00	65 205 00	70 382 00	5 187 00	0 00	- 5 187 00
WESTPORT RES CORP NEW COM CUSIP 981418100 5 200 00 20 8000000		0 00	108 160 00	102 454 51	5,705 49	0 00	5 705 49
WHIRLPOOL CORP COM CUSIP 863320108 2 300 00 52 2200000		0 00	120 108 00	103 405 79	16 700 21	0 00	16 700 21
WHOLE FOODS MKT INC COM CUSIP 966837108 1 000 00 52 7300000		0 00	52 730 00	50 155 50	2,574 50	0 00	2 574 50
WORTHINGTON INDS INC COM CUSIP 981811102 3 900 00 15 2400000		0 00	59 438 00	70 287 02	- 10 851 02	0 00	- 10 851 02
WSFS FINL CORP COM CUSIP 829328102 3,000 00 32 8700000		0 00	98 910 00	88 854 59	12,255 41	0 00	12 255 41
XTO ENERGY INC COM CUSIP 98385X108 5 100 00 24 7000000		51 00	125,870 00	102,253 88	23 718 02	0 00	23 718 02
ZEBRA TECHNOLOGIES CORP CL A CUSIP 989207105 4 100 00 57 3000000		0 00	234 830 00	224 625 46	10 304 54	0 00	10 304 54
ZOLL MED CORP COM CUSIP 989922109 3 100 00 35 6700000		0 00	110,577 00	101 835 00	8,742 00	0 00	8 742 00
ZORAN CORP COM CUSIP 88975F101 3 700 00 14 0700000		0 00	52 059 00	40 088 02	11 970 88	0 00	11 970 88
1ST HLTH GROUP CORP COM CUSIP 320960107 4 000 00 24 3500000		0 00	97 400 00	106 557 72	9,157 72	0 00	9 157 72
Total USD		44,072 03	358,165,368 17	411,841,876 71	- 53,676,508 54	0 00	- 53,676,508 54
Total United States		44,072 03	358,165,368 17	411,841,876 71	- 53,676,508 54	0 00	- 53,676,508 54
Total Common Stock		44,684 68	359,288,820 17	413,051,847 21	- 53,752,327 04	0 00	- 53,752 327 04

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Preferred stock							
Australia - USD							
ADR NEWS CORP LTD SPONSORED ADR REPSTG PFD LTD CUSIP 652487802 1 000 00 22 6500000 0 00			22 650 00	8 417 53	16 232 47	0 00	16 232 47
Total USD		0 00	22,650 00	6,417 53	16,232 47	0 00	16,232 47
Total Australia		0 00	22,650 00	6,417 53	16,232 47	0 00	16,232 47
Total Preferred Stock							
1,000 00		0 00	22,650 00	8,417 53	16,232 47	0 00	16,232 47
Total Equities							
7,572,706 11		44,694 68	359,322,270 17	413,058,364 74	- 53,736,094 57	0 00	- 53,736,094 57

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government bonds							
United States - USD							
US TREAS BDS DTD 02/15/1996 6 DUE 02-15 2026 REG CUSIP 912810EW4 12 250 000 00 114 5719980 271,389 80			14,035 069 87	13,418 813 98	618,255 89	0 00	618 255 89
US TREAS NTS DTD 00002 3 375 DUE 04-30 2004 REG CUSIP 912828AB6 4,200,000 00 102 7278970 24,277 59			4 314 575 87	4 283 209 79	31 366 08	0 00	31 366 08
US TREAS NTS DTD 00004 3 25 DUE 05-31-2004 REG CUSIP 912828AD2 2 510,000 00 102 6698980 7 171 44			2 577,016 94	2 543 361 29	33 655 65	0 00	33 655 65
US TREAS NTS DTD 00007 2 25 DUE 07-31-2004 REG CUSIP 912828AG5 5 400 000 00 101 3270030 50 845 10			5,471 858 18	5 410 335 94	81 322 22	0 00	81 322 22
US TREAS NTS DTD 00899 3 DUE 01-31-2004 BEO CUSIP 9128277K2 3 000 000 00 101 8789980 37 663 05			3 056 369 84	3 045 937 50	10 432 44	0 00	10 432 44
US TREAS NTS DTD 02/15/1995 7 5 DUE 02 15 2005 REG CUSIP 912827S88 7,700 000 00 112 1559980 218,131 76			8 636,011 84	8,641 746 09	5 734 25	0 00	5 734 25

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government bonds							
US TREAS NTS DTD 04/30/2001 4 DUE 800 000 00	04-30 2003 REG 100 8270100	CUSIP 9128276W7 5,480 66	807 416 08	809,320 96	- 1 804 88	0 00	1 904 88
US TREAS NTS DTD 08/15/1999 8 DUE 855 000 00	08-15 2008 REG 118 2640000	CUSIP 9128275N8 11 218 20	994 057 20	993 290 82	768 38	0 00	766 38
US TREAS NTS DTD 11/15/2000 5 75 DUE 5 000 000 00	11 15-2005 REG 110 5630040	CUSIP 9128278N7 37 327 35	5 528 150 20	5 428 559 92	99 590 28	0 00	99 590 28
US TREAS NTS 4 625 DUE 05-15 2008 REG 5 100 000 00	CUSIP 9128276X5 107 8570020	30 624 63	5 500,707 10	5 382 239 18	118 467 92	0 00	118 467 92
US TREAS NTS 5 625 DUE 02 15 2008 REG 4 400 000 00	CUSIP 912827WB1 110 7108990	83 485 04	4 871,283 95	4 804,250 00	67 033 95	0 00	67,033 95
US TREAS NTS 5 875 DUE 11 15 2004 BEO 6 500 000 00	CUSIP 9128275S7 108 0198970	48,580 44	7 021 289 80	6 953 780 68	67 518 11	0 00	67 518 11
US TREAS NTS 6 5 DUE 05 15 2005 REG 7 700 000 00	CUSIP 912827T85 111 0110020	64 882 07	8,547,847 15	8 445 210 41	102 636 74	0 00	102 636 74
US TREAS NTS 8 5 DUE 08-15 2005 REG 8 800 000 00	CUSIP 912827U83 111 8738930	166 851 08	7 607 431 52	7 555 171 88	52 259 64	0 00	52 259 84
US TREAS 7 NT DUE 07-15 2008 REG 3 100 000 00	CUSIP 912827Y55 115 8380110	100 244 57	3 594 078 34	3 547 804 69	48 273 65	0 00	46 273 65
Total USD		1,169,372 88	82,562,973 96	81,263,033 14	1,299,940 82	0 00	1,299 940 82
Total United States		1,169,372 88	82,562,973 96	81,263,033 14	1,299,940 82	0 00	1,299,940 82
Total Government Bonds		1,169,372 88	82,562,973 96	81,263 033 14	1,299 940 82	0 00	1,299,940 82
Government agencies							
United States - USD							
MFC BLACKROCK INC OPPORTUNITY TR INC 165 600 00	CUSIP 092475102 10 8500000	0 00	1,783 640 00	1 677 808 54	85 831 46	0 00	85 831 46
MFC MFS GOVT MKTS INC TR SH BEN INT 118,300 00	CUSIP 552939100 6 8700000	0 00	824 551 00	722 083 38	102 467 62	0 00	102 467 62

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Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government agencies							
MFC TCW / DW TERM TR 2003 46 500 00	CUSIP 87234U108 10 8800000	0 00	505 820 00	491,742 75	14 177 25	0 00	14 177 25
Total USD		0 00	3,094,111 00	2,891,634 67	202,476 33	0 00	202 476 33
Total United States		0 00	3,094,111 00	2,891,634 67	202,476 33	0 00	202,476 33
Total Government Agencies		0 00	3,094,111 00	2,891,634 67	202,476 33	0 00	202,476 33
Corporate bonds							
United States - USD							
ALUM CO AMER BD SER B 8 5 DUE 08 15-2018BEO 600 000 00	CUSIP 022249BA3 108 5659180	1 733 33	651 395 50	593 322 00	58 073 50	0 00	58 073 50
AMERN GEN FIN CORP MEDIUM TERM SR NTS 1 500,000 00	TRANCHE # TR 00364 5 81 8 12 2006 108 1181780	18,715 00	1,821,772 68	1 588 796 98	32 975 70	0 00	32 975 70
AOL TIME WARNER INC 8 125 DUE 1 250 000 00	04-15 2006/04-19 2001 BEO 103 2650910	16 163 20	1 290 813 63	1 261 034 49	29 779 14	0 00	29 779 14
BELLSOUTH TELECOMMUNICATIONS INC 8 375 650 000 00	BD DUE 06-01 2028 CALL 103 6449880	3 453 12	673 692 42	635 589 75	38 102 67	0 00	38,102 67
BOEING CO 8 825 DEB DUE 02 15 2038 500 000 00	CUSIP 097023AS4 100 7308500	12 513 89	503 654 25	498 685 00	4 969 25	0 00	4 969 25
BURL NORTHN SANTA FE CORP NT DTD 510 000 00	03/10/1999 8 75 DUE 03-15 2029 BEO 108 8427280	10,136 25	555 087 91	478 542 80	75 555 11	0 00	75 555 11
BURL NORTHN SANTA FE CORP 7 125 DUE 800 000 00	12 15-2010 BEO 115 7573700	2 533 33	926 058 96	857 108 69	68 950 27	0 00	68 850 27
CAROLINA PWR & LT CO NT 8 5 DUE 700 000 00	07 15 2012/07-14-2012 BEO 109 8725880	18 958 33	769 108 12	699 720 00	69 388 12	0 00	69 388 12
CATERPILLAR FINL SVCS CORP MEDIUM TERM 1 000 000 00	NTRANCHE # TR 00724 4 69 DUE 04-25-2005 105 0823060	8 598 33	1,050,823 06	1 030 601 80	20 221 26	0 00	20 221 26
CONS NAT GAS CO SR NT 2001 SER A 8 85 730,000 00	DUE 04-15-2011/04-17-2001 BEO 112 9600680	10,558 61	824 608 49	769,230 50	55 377 99	0 00	55 377 99

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Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
DAIMLER CHRYSLER N AMER HLDG CORP SR GBLBD DTD 01/16/2002 7 3 1-15 12BE CUSIP 233835AT4 500 000 00 112 1133650 16 830 55 560,566 82 550 660 00 8 808 82 0 00 9 808 82							
DAYTON HUDSON CORP DAYTON HUDSON NT 5 875 DUE 11-01-2008 BEO CUSIP 239753DM5 1 275 000 00 110 3077080 12 484 37 1 406,423 29 1 369 853 42 38 569 87 0 00 36 569 87							
DELPHI CORP 8 125% NTS 1/5/04 USD CUSIP 247128AA3 925,000 00 103 1494000 8 442 70 954 131 85 889 942 50 64,189 45 0 00 64 189 45							
DUKE RLTY LTD PARTNERSHIP 7 05 DUE 03 01 2016/03 01-2008 REG PUT CUSIP 264414AR4 850 000 00 108 1910000 19 975 00 819 623 50 853 062 37 68 581 13 0 00 68 581 13							
ERP OPER LTD PARTNERSHIP DUE 04-13 2015/04 13-2005 REG PUT CUSIP 26884AAH6 450 000 00 108 8878780 6 484 25 481 444 55 448 835 50 34 509 05 0 00 34,509 05							
FORD MTR CR CO NT 5 8 DUE 01-12 2009 BEO CUSIP 345387SG9 1 700 000 00 91 9825280 46 287 22 1 583 702 99 1,576 256 00 - 12,553 01 0 00 - 12,553 01							
GEN ELEC CAP CORP MTN BO TRANCHE # TR 00552 5 DUE 06-15 2007 BEO CUSIP 36962GYZ1 1 500 000 00 106 0425260 3 333 33 1 590,637 89 1 492 290 00 98 347 89 0 00 98 347 89							
GEN MTR CORP 8 80 BD DUE 3-1 2021 REG PUTABLE ON 3-1 98 CUSIP 370442AJ4 390 000 00 107 1686250 11 439 99 417 957 83 485,702 88 47,745 25 0 00 47,745 25							
GEN MTRS ACCEP CORP NT DTD 09/12/2001 8 875 DUE 09-15 2011 BEO CUSIP 370425RX0 700 000 00 99 3399120 14,170 14 695 379 38 705 548 67 - 10 169 29 0 00 10 169 29							
GEN MTRS CORP SR UNSECD NT 7 2 DUE 01 15-2011 BEO CUSIP 370442BB0 600 000 00 99 5435410 19 920 00 597,261 24 607 181 07 - 9 919 83 0 00 9 919 83							
GOLDEN W FINL CORP DEL 4 125 DUE 08 15 2007 BEO CUSIP 381317AP1 1 200 000 00 102 5895460 19 524 99 1 231 074 55 1 195 848 00 35 226 55 0 00 35 226 55							
HSEHD FIN CORP NT 6 5 DUE 11-15-2008 BEO CUSIP 441812GD0 925 000 00 107 1135860 7 682 64 990,800 87 939 731 90 51 068 77 0 00 51 068 77							
INTL LEASE FIN CORP 4 375 DUE 12-15 2005BEO CUSIP 459745FC4 750 000 00 101 1262440 1 093 74 758 446 83 749 175 00 9 271 83 0 00 9 271 83							
INTL LEASE FIN CORP- MEDIUM TERM NOTE TRANCHE # TR 00548 5 54 DUE 3-21 05 CUSIP 45974VYT9 500 000 00 104 4383090 5 847 78 522 191 54 500 000 00 22 191 54 0 00 22 191 54							
MAY DEPT STORES CO DEB DTD 09/15/1998 7 45 DUE 09 15 2011 REG CUSIP 577778BE2 900 000 00 115 7705150 19 742 49 1 041 934 63 900 021 62 141 813 01 0 00 141 813 01							

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Asset Detail - Base Currency

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Unrealized gain/loss

Fixed Income

Corporate bonds

MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00253 5 38 DUE 02 01 2007 CUSIP 59018YLN9	105 8143450	10 608 33	475 000 00	28 093 13	0 00	28 093 13			28 093 13
MORGAN STANLEY GLOBAL NT DTD 04/25/2001 @ 1 DUE 04-15-2008 BEC CUSIP 617446GL7	108 8878320	18 087 22	1 382,474 15	1 347 090 12	0 00	15 384 03			15 384 03
NATL CY CORP SUB DEB DTD 05/04/1999 @ 875 DUE 05 15-2018 BEC CUSIP 835405AM5	111 0234760	4 382 36	555 117 38	442 805 00	0 00	112 212 38			112 212 38
NATL CY CORP 7 2 DUE 05-15-2005 REG CUSIP 635405AH8	110 7572580	2 780 00	322 271 78	307 135 85	0 00	25 135 91			25 135 91
PAC BELL @ 825 NT DUE 11 01-2009 BEC CUSIP 684032B6	112 3386380	9,218 78	938 027 62	827 543 45	0 00	110,484 17			110 484 17
PNC FDG CORP SUB NT DTD 02/22/1999 @ 125DUE 02-15-2008 BEC CUSIP 693476AL7	108 3250500	31 815 97	1 489 469 43	1 254 278 75	0 00	235 190 68			235 190 68
PNC FDG CORP @ 125 DUE 09-01 2003 REG CUSIP 693476AG8	102 6050000	3,082 50	153 807 50	155 166 44	0 00	1 258 94			1 258 94
PROLOGIS TR PROLOGIS TR NOTES 7 DUE 10-01-2003 BEC CUSIP 743410AB8	102 8170000	11,375 00	668 310 50	650 000 00	0 00	18,310 50			18 310 50
PVPL USAA CAP CORP MEDIUM TERM NTS BOOKENTRY 5 591 DUE 12 20-2008 REG CUSIP 903270CM9	107 2730000	5 653 12	429 092 00	400 000 00	0 00	29 092 00			29 092 00
SAFEMAY INC NT DTD 07/16/2002 4 8 DUE 07 16-2007/07-15-2007 BEC CUSIP 786514BE8	103 1552280	15 400 00	722 088 59	698 849 09	0 00	23 437 59			23 437 59
SEARS ROEBUCK ACCEP CORP NT 7 DUE 06-01-2032/05-31-2022 BEC CUSIP 812404BK6	84 0000000	4 083 33	588 000 00	678 165 00	0 00	88 165 00			88 165 00
SPRINT CAP CORP SPRINT CAP CORP @ 875 DUE 11 15 2028 BEC CUSIP 852060ADA	82 0000000	8 784 72	820 000 00	726 638 00	0 00	93 384 00			93 384 00
SUNTRUST BKS INC @ 0 DEB DUE 01 15 2028 PUT CUSIP 887814AN3	111 0002140	27 688 67	1 110 002 14	1 102 460 00	0 00	7 542 14			7 542 14
SUNTRUST BKS INC @ 125 DUE 02 15-2004 REG CUSIP 887814AF0	104 8160320	12 032 22	545 043 36	518 492 00	0 00	26 551 36			26 551 36
UN PAC CORP @ 625 NTS DUE 02 01 2008 BEC CUSIP 807818BX5	113 3708500	46 375 00	1 904 630 28	1 665 955 20	0 00	238 675 08			238 675 08

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
UTD PARCEL SVC AMER INC DEB INT RATE 8 375 TO STEP UP 04-01-2030 03 31-2030 CUSIP 811308AB0 630 000 00 135 1094870 13 180 62 851 189 64 759 434 27 91 755 37 0 00 91 755 37							
VERIZON NY INC DEB SER A 6 875 DUE 04-01 2012 BEO CUSIP 92344XAA7 500 000 00 111 9690090 8,593 75 559 845 04 497 180 00 62 865 04 0 00 62 865 04							
WA MUT INC NTS 7 5 DUE 08 15 2006 BEO CUSIP 839322AD5 1 000 000 00 113 6950150 28 333 33 1 138,950 15 984 430 00 152 520 15 0 00 152 520 15							
WAL MART STORES INC NT 6 875 DUE 08-10-2009 BEO CUSIP 831142BE2 1 200,000 00 116 9551240 32 312 49 1 403 481 48 1 315 322 72 88 138 76 0 00 88 138 76							
WELLS FARGO & CO SUB NT DTD 04/08/1896 6 875 DUE 04 01-2006 REG CUSIP 849740BZ6 700 000 00 112 2570270 12 031 25 785 799 18 736,163 36 49 635 82 0 00 49,635 82							
WEYERHAEUSER CO NT 5 5 DUE 03-15-2005 BEO CUSIP 862166BK9 425 000 00 104 7536470 6 882 63 445 203 00 424 417 75 20 785 25 0 00 20 785 25							
Total USD		628,270 88	39,902,576 81	37,620,265 85	2,282,310 96	0 00	2,282,310 96
Total United States		628,270 88	39,902,576 81	37,620,265 85	2,282 310 96	0 00	2,282 310 96
Total Corporate Bonds	37,385 000 00	828,270 88	39,902,576 81	37,620,265 85	2,282,310 86	0 00	2,282,310 86
Government mortgage backed securities							
United States - USD							
FHLMC GOLD C0-1428 5 5 11-01-2032 CUSIP 31292HSR8 1 420 001 38 102 0902660 6 508 33 1 449,683 16 1 423,887 27 25 895 89 0 00 25 695 89							
FHLMC GOLD C7 2497 6 5 08 01 2032 CUSIP 31288AX24 1,159 884 33 104 0770260 6 282 71 1 207 173 11 1 199 331 58 7 841 53 0 00 7 841 53							
FHLMC GOLD G0 1355 6 5 02-01 2032 CUSIP 31283HQQ3 1 354 602 02 104 0770260 7 337 43 1 409 828 48 1 400 669 48 8 160 01 0 00 8 160 01							
FHLMC GOLD G0 1443 6 5 08 01-2032 CUSIP 31283HS89 1 045 398 08 104 2268580 5 662 57 1 089 585 57 1 080 852 08 8 633 51 0 00 8 633 51							
FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052810 8 805 000 00 101 8060000 0 00 8 872,823 30 8 823 829 69 148 993 61 0 00 148 993 61							

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government mortgage backed securities							
FHLMC GOLD W2 0024 8 071 10 01 2010 CUSIP 3128HGAZ5 1 811,668 78 104 1570000	10 524 28	1 886,977 74	2 064 628 81	177 651 07	0 00	- 177 651 07	
FHLMC MULTICLASS CUSIP 313399VR5 780,000 00 105 4280000	4 225 00	822 338 40	806 283 07	16 055 33	0 00	16 055 33	
FHLMC MULTICLASS FHR 2024 Z 6 5 01-15 2028 CUSIP 3133TCFX1 949 003 57 105 1940000	5 140 43	998 294 81	893,157 03	5 137 78	0 00	5 137 78	
FHLMC MULTICLASS FREDDIE MAC 5 75 11 15-2025 CUSIP 3133TUKP2 2,120 000 00 102 4300000	10 158 34	2 171,518 00	2 158 384 53	13 131 47	0 00	13 131 47	
FHLMC MULTICLASS PREASSIGN 00128 6 01 15 2015 CUSIP 31339LFF2 700 000 00 105 0220000	3 500 00	735 154 00	708,262 80	26 891 20	0 00	26 891 20	
FHLMC MULTICLASS PREASSIGN 00172 7 5 08 15 2030 CUSIP 3133TPHD4 690 000 00 108 0970000	4,312 50	745 869 30	735 895 39	9 973 91	0 00	8 873 81	
FHLMC MULTICLASS PREASSIGN 00642 6 04 15 2016 CUSIP 31339GJ36 1,238 800 80 104 2210000	3 303 47	1 291 090 58	1 282 141 83	8 948 65	0 00	8 948 65	
FHLMC MULTICLASS PREASSIGN 00715 6 25 02 15 2027 CUSIP 31392MT44 3 080 000 00 103 8170000	16 041 65	3 197,563 60	3 178 084 14	18,478 46	0 00	18 479 46	
FHLMC MULTICLASS PREASSIGN 00833 6 5 11 15-2024 CUSIP 3133TT4S7 1 475 000 00 102 0660000	7,989 58	1,505 473 50	1 522 675 60	- 17 202 10	0 00	17 202 10	
FHLMC MULTICLASS SER T-44 CL A1 VARIABLE RATE 10 25-2032 CUSIP 31392RS93 650 711 53 99 9760000	1 039 78	650,555 35	650 711 53	- 158 18	0 00	- 156 18	
FHLMC MULTICLASS SER 1873 CL H 8 11-15 2022 CUSIP 3133T3S25 850 000 00 107 3310000	4 250 00	812 313 50	852,871 39	59 442 11	0 00	59 442 11	
FHLMC MULTICLASS SER 2111 CL TC 6 10 15-2010 CUSIP 3133TJ3S0 2 035,000 00 102 7570000	10 175 00	2 091 104 95	2,105 224 60	14 118 65	0 00	14 118 65	
FHLMC MULTICLASS SER 2198 CL PR 7 12 15-2028 REG CUSIP 3133TMVD5 1 430 000 00 103 7020000	8 341 88	1 482 938 60	1 486 129 12	- 3 180 52	0 00	3 190 52	
FHLMC MULTICLASS SER 2316 CL PB 8 5 09 15 2030 CUSIP 3133TJD24 1 840 000 00 104 5040000	9 966 67	1 922 873 60	1 923 087 50	213 90	0 00	- 213 90	
FHLMC MULTICLASS SER 2345 CL NB 6 5 01-15-2025 CUSIP 313399SL2 2 120 000 00 103 2710000	11 483 34	2,189 345 20	2,206 908 67	17 561 47	0 00	17 561 47	

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government mortgage backed securities							
FHLMC MULTICLASS SER 2355 CL TB 6 5 07 15-2026 CUSIP 3133TVG67 1 424 899 99 102 2680000 7 718 75			1 457 318 99	1 466 292 38	- 8 973 39	0 00	8 973 39
FHLMC MULTICLASS SER 2416 CL PC 6 09 15-2014 CUSIP 31339DR26 1 305 000 00 104 8260000 8 525 00			1 367 979 30	1 348 401 55	21 577 75	0 00	21 577 75
FHLMC MULTICLASS SER 2420 CL EG 6 5 03-15 2030 CUSIP 31339DMJ4 1 415 000 00 106 1430000 7 664 58			1 501 923 45	1 464 504 88	37 418 57	0 00	37 418 57
FHLMC MULTICLASS SER 2481 CL PC 6 08-15 2026 CUSIP 31392TNR4 4 200 000 00 104 6880000 21,000 00			4 398,058 00	4,357 601 75	38,454 25	0 00	38 454 25
FHLMC MULTICLASS 2301 CL BC 6 5 04-15-2018 CUSIP 3133TSTR4 1,430 000 00 102 9420000 7 745 83			1,472 070 60	1 487 431 40	- 15 360 80	0 00	- 15 360 80
FHLMC SER 2174 CL 2174 PL 6 5DUE 10-15 2024 REG CUSIP 3133TLMS4 1 500 000 00 102 7230000 8,125 00			1 540 845 00	1 553 181 62	12 346 62	0 00	- 12 346 62
FNMA CMO SER 2002 T19 CL A1 8 5 07 25 2042 BEO CUSIP 31392GVP7 1 845 000 00 104 8280000 8 993 75			1 934 076 60	1 934 078 91	2 31	0 00	2 31
FNMA FNMA REMIC 09 25 2032 CUSIP 31392DYJ5 1 669 995 61 99 8770000 423 05			1 669 611 51	1 669 995 61	384 10	0 00	384 10
FNMA POOL # 0380845 5 83 DUE 11 01-2005 REG CUSIP 31377MBN0 1 747 680 74 106 0920000 8 199 54			1 854 149 45	1 828 611 23	25 538 22	0 00	25 538 22
FNMA POOL # 0381217 5 85 DUE 01 01-2009 REG CUSIP 31377MPA3 800 873 30 109 9540000 3 970 99			880 592 22	873 038 74	7,553 48	0 00	7 553 48
FNMA POOL # 323705 7 5 DUE 04 01 2028 REG CUSIP 31374TR27 490 422 28 106 2243130 3 085 13			520 847 69	499,782 20	21 185 49	0 00	21 185 49
FNMA POOL # 373358 7 5 DUE 03 01-2027 REG CUSIP 31377CWT6 998 250 01 106 1493580 6 239 06			1 059 635 97	1 024 454 08	35 181 89	0 00	35,181 89
FNMA POOL # 375349 8 55 DUE 08 01 2004 REG CUSIP 31377E5J4 2 650 105 52 104 6920000 14 465 15			2 774 448 47	2 655 638 53	118 809 94	0 00	118 809 94
FNMA POOL # 375538 6 7 DUE 11 01 2007 REG CUSIP 31377FEK8 803 331 44 112 4460000 4 485 26			903 314 07	821 731 30	81 582 77	0 00	81 582 77
FNMA POOL # 381567 6 318 DUE 04 01 2009 REG CUSIP 31377MZ87 2 216 973 19 111 0140000 11 287 31			2 461 150 81	2,215 414 38	245 736 23	0 00	245,736 23

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FNMA PREASSIGN 00138 7 5 08-25 2032 CUSIP 31392GFR1 1 395 765 03 105 0100000		9,786 03	1 465 692 85	1 488 702 64	- 23,009 79	0 00	- 23 009 79
FNMA PREASSIGN 00689 7 5 08 25 2032 CUSIP 31392DQ21 518 581 31 108 4060000		3 241 00	562 151 57	552 768 89	9 384 68	0 00	9 384 68
FNMA REMIC SER 2001-T8 CL A1 7 5 07 25 2031 CUSIP 313920UK4 1 159 451 30 108 4080000		7,246 57	1,258 914 77	1,230 824 72	28 090 05	0 00	26 090 05
FNMA REMIC TR 2002-T4 CL A3 7 5 12-25 2031 CUSIP 31392B6V3 801 858 14 108 4080000		5 010 35	868 043 35	857 848 38	11 394 97	0 00	11 394 97
FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES JAN CUSIP 01F050411 1,590 000 00 102 4060000		0 00	1 628 255 40	1 593 975 00	34 280 40	0 00	34 280 40
GNMA POOL # 268237 SER 2018 8 3 DUE 04-15-2019 REG CUSIP 3621854W6 590 125 22 110 0100000		4 081 70	649 198 75	618 444 86	30 751 89	0 00	30,751 89
GNMA REMIC SER 1899 29 CL PB 7 25 07-18-2028 CUSIP 3837H2SM2 820 000 00 108 9600000		4,854 16	893 472 00	888 394 40	5 077 60	0 00	5,077 60
GNMAII POOL # 0003218 SER 2032 7 DUE 03-20 2032 REG CUSIP 36202DSD4 339 169 06 105 2728290		1 978 48	357,052 86	347 490 29	9 562 57	0 00	9,562 57
GNMAII POOL # 080428 SER 2030 ADJ RT 07-20 2030 CUSIP 36225CPN0 521 332 87 103 1390000		2 606 85	537,697 50	512 861 22	24 836 28	0 00	24 836 28
SLM STUD LN TR SER 1899 1 CL A 1 FLTG RTDUE 01 25 2007 REG CUSIP 78442GAX4 65 704 03 100 0550000		246 24	65 740 16	65 511 54	228 62	0 00	228 62
Total USD		296,312 32	70,811,840 90	69,958,982 69	852,858 21	0 00	852,858 21
Total United States		296,312 32	70,811,840 90	69,958,982 69	852,858 21	0 00	852,858 21
Total Government Mortgage Backed Securities		296,312 32	70,811,840 90	69,958,982 69	852,858 21	0 00	852,858 21

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Commercial mortgage-backed							
United States - USD							
CMO BEAR STEARNS COML MTG SECS PASSTHRU CTF 2000 WF2 CL A 1 7 11 09 15-09 BEO CUSIP 07383FEG9 1 471 850 04 111 7707020 8 720 71 1 645 097 12 1 639 089 14 6 007 98 0 00 6,007 98							
Total USD		8,720 71	1,645,097 12	1,639,089 14	6,007 98	0 00	6,007 98
Total United States		8,720 71	1,645,097 12	1 639,089 14	6 007 98	0 00	6,007 98
Total Commercial Mortgage-Backed		8,720 71	1,645,097 12	1,639,089 14	6,007 98	0 00	6,007 98
Asset backed securities							
United States - USD							
AMERN EXPRESS CR A/C MASTER TR 02-15 2009 BEO CUSIP 02592JBS9 1 450 000 00 100 1410000 992 43 1 452 044 50 1 451 028 71 1 015 79 0 00 1 015 79							
CWABS INC AST BKD SER 2000 4 CL AF 5 7 81 DUE 11 25-2031 BEO CUSIP 126671JU1 500 000 00 108 8870000 3 254 18 544 935 00 528 187 51 16 737 49 0 00 16 737 49							
FED EXPRESS CORP SER 1988 1A 6 72 PASSTHRU CTF DUE 01-15 2022 CUSIP 31331FAX9 575 215 00 111 9960100 17 823 89 844 217 84 591 952 31 52,265 53 0 00 52 265 53							
FNMA SER 2002 T5 CL 1A 05 25 2032 BEO CUSIP 31392CX5 649 119 67 100 0020000 216 37 649 132 65 849,320 70 - 188 05 0 00 188 05							
FORD CR AUTO OWNER TR FORD CR AUTO TR FORDO 02 A3B 01-15 2006 BEO CUSIP 34527RGY3 690 000 00 100 0420000 472 26 890,289 80 690 699 50 409 70 0 00 409 70							
FORD CR FLOORPLAN MASTER OWNER TR 2001 INT CL A FLTG RATE 07-17 2006 BEO CUSIP 34528PAA4 1 500 000 00 100 0630000 1 006 66 1 500 945 00 1,500 536 41 408 59 0 00 408 59							
MBNA CR CARD MASTER NT TR 2001-3 NT CL C8 55 DUE 12-15-2008 BEO CUSIP 55284TAF8 700,000 00 107 1160000 2,037 77 749 812 00 737 198 87 12 615 13 0 00 12 615 13							
MBNA MASTER CR CARD TR II SER 1999 J 7 DUE 02 15 2012 BEO CUSIP 55262TEU3 713 000 00 116 4000000 2,218 22 829 932 00 775 878 21 54 053 79 0 00 54 053 79							
MBNA MASTER CR CARD TR II 1998 J A 5 25 DUE 02-15-2006 BEO CUSIP 55262TDT7 980 000 00 102 6570000 2 286 65 1 008 038 60 1 004 744 97 1 293 63 0 00 1 293 63							

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Asset backed securities							
RESNTL AST MTG PRODS INC 2002 RS3 AST BKD PASTHRU CL A-I-5 5 572 8 25 32 BEO CUSIP 760985LV1 1,500 000 00 103 1750000 8 984 99 1 547 625 00				1 553 544 48	5 919 48	0 00	5 919 48
1ST USA CR CARD MASTER TR AST BKD CTF 2001 2 CL A FLTG 11-20 2008 BEO CUSIP 337435EE7 1 450 000 00 100 0260000 729 82 1 450 377 00				1 450 885 77	- 508 77	0 00	508 77
Total USD		38,003 32	11,065,349 39	10,933,985 42	131,363 97	0 00	131,363 97
Total United States		38,003 32	11,065,349 39	10,933,985 42	131,363 97	0 00	131,363 97
Total Asset Backed Securities		38,003 32	11,065,349 39	10,933,985 42	131 363 97	0 00	131,363 97
10,707,334 67		38,003 32	11,065,349 39	10,933,985 42	131 363 97	0 00	131,363 97
Non-government backed c.m.o.s							
United States - USD							
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000 C1 A-1 7 325 7 15 08 CUSIP 22540ASM1 208 188 70 112 3460270 847 21 233,891 73				218 530 12	15 381 81	0 00	15 381 81
CMO GREENWICH CAP COML FDG CORP 2002-C1 CL A-4 4 948 DUE 01 11 2035 BEO CUSIP 396789BF5 1 320 000 00 100 4940000 5 442 79 1,326 520 80				1,326 527 40	- 6 60	0 00	6 60
CMO RESNTL AST MTG PRODS INC 2002 RZ2 MTG PASSTHRU CTF CL A 3 4 98 8-25 28 BEOCUSIP 760985KR1 855 000 05 103 8180000 3 963 25 892 416 85				878,051 77	14 365 18	0 00	14 365 18
Total USD		10,253 25	2,552,829 46	2,523,109 29	29,720 19	0 00	29,720 19
Total United States		10,253 25	2,552,829 46	2,523,109 29	29,720 19	0 00	29,720 19
Total Non-Government Backed C M O s		10,253 25	2,552,829 48	2,523,109 29	29,720 19	0 00	29,720 19
2,483,188 75		10,253 25	2,552,829 48	2,523,109 29	29,720 19	0 00	29,720 19
Total Fixed Income		2,150,933 36	211,834,778 68	206,830,100 20	4,804,678 48	0 00	4 804,678 48
195,557,238 95		2,150,933 36	211,834,778 68	206,830,100 20	4,804,678 48	0 00	4 804,678 48

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Other Assets</i>							
Miscellaneous							
United States - USD							
&&CASH HELD ELSEWHERE 0 85	CUSIP 999689268 1 0000000	0 00	0 85	0 85	0 00	0 00	0 00
Total USD		0 00	0 85	0 85	0 00	0 00	0 00
Total United States		0 00	0 85	0 85	0 00	0 00	0 00
Total Miscellaneous		0 85	0 00	0 85	0 00	0 00	0 00
Total Other Assets		0 85	0 00	0 85	0 00	0 00	0 00

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>All other</i>							
Recoverable taxes							
EUR - Euro	0 9529300	112 14	0 00	0 00	0 00	0 00	0 00
GBP - British pound sterling	0 6211600	143 89	0 00	0 00	0 00	0 00	0 00
IDR - Indonesian rupiah	8 950 0000000	16 42	0 00	0 00	0 00	0 00	0 00
USD - United States dollar	1 0000000	1 260 78	0 00	0 00	0 00	0 00	0 00
Total recoverable taxes - all currencies		1,533 23	0 00	0 00	0 00	0 00	0 00
Total recoverable taxes - all countries		1,533 23	0 00	0 00	0 00	0 00	0 00

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>All other</i>							
Recoverable taxes							
Total Recoverable taxes							
	0 00	1,533 23	0 00	0 00	0 00	0 00	0 00
Total All other							
	0 00	1,533 23	0 00	0 00	0 00	0 00	0 00

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Cash and Cash Equivalents

Short term investment funds

USD UNITED STATES DOLLARS	1 0000000	28 116 50	24 414,235 82	24 414 235 82	0 00	0 00	0 00
Total short term investment funds - all currencies							
		28,116 50	24,414,235 82	24,414,235 82	0 00	0 00	0 00
Total short term investment funds - all countries							
		28,116 50	24,414,235 82	24,414,235 82	0 00	0 00	0 00
United States - USD							
CF BARCLAYS MONEY MKT FD B	CUSIP 066479CF1						
8 00	1 0000000	0 00	9 00	9 00	0 00	0 00	0 00
Total USD							
		0 00	9 00	9 00	0 00	0 00	0 00
Total United States							
		0 00	9 00	9 00	0 00	0 00	0 00
Total Short Term Investment Funds							
		24,414,244 82	24,414,244 82	24,414,244 82	0 00	0 00	0 00

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Cash and Cash Equivalents</i>							
Cash							
IDR - Indonesian rupiah	8 950 0000000	0 00	0 00	0 00	0 00	0 00	0 00
Total cash - all currencies		0 00	0 00	0 00	0 00	0 00	0 00
Total cash - all countries		0 00	0 00	0 00	0 00	0 00	0 00
Total Cash		0 00	0 00	0 00	0 00	0 00	0 00
Total Cash and Cash Equivalents							
24 414 244 82		28,116 50	24,414,244 82	24,414,244 82	0 00	0 00	0 00

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Adjustments To Cash</i>							
Pending trade purchases							
USD - UNITED STATES DOLLARS	1 0000000	0 00	12 639,435 86	- 12 639,435 86	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 12,639,435 86	- 12,639,435 86	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 12,639,435 86	- 12,639,435 86	0 00	0 00	0 00
Total Pending trade purchases		0 00	- 12,639,435 86	- 12,639,435 86	0 00	0 00	0 00

Pending trade sales							
USD - UNITED STATES DOLLARS	1 0000000	0 00	1,730,045 19	1,730,045 19	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	1,730,045 19	1,730,045 19	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	1,730,045 19	1,730,045 19	0 00	0 00	0 00

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Adjustments To Cash</i>							
Pending trade sales							
Total Pending trade sales							
0 00		0 00	1,730,045 18	1,730,045 18	0 00	0 00	0 00
Total Adjustments To Cash							
0 00		0 00	- 10,909,390 67	- 10,909,390 67	0 00	0 00	0 00
Total							
227,544,190 73		2,226,277 77	584,461,903 83	633,393,319 94	48,931,416 11	0 00	48,931,416 11

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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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Other Pending Transactions

UNITED STATES DOLLARS

Equities

Common stock

31 Dec 02 30 Dec 02	United States	Cash pending Shares not delivered	PAC SUNWEAR CAL INC COM CUSIP 694873100	2 600 00	0 00	0 00	0 00
31 Dec 02 30 Dec 02	United States	Cash pending Shares not delivered	PAC SUNWEAR CAL INC COM CUSIP 694873100	1 050 00	0 00	0 00	0 00

Total common stock					0 00	0 00	0 00
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Total equities					0 00	0 00	0 00
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Total UNITED STATES DOLLARS					0 00	0 00	0 00
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Total other pending transactions					0 00	0 00	
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Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Cost	Local Cost
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Purchases

UNITED STATES DOLLARS

Equities

Common stock

27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	FED SIGNAL CORP COM CUSIP 313855108	400 00	7 407 84	- 7 407 84	7 407 84
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27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	WALLACE COMPUTER SVCS INC COM CUSIP 832270101	500 00	- 10 933 05	- 10 933 05	10 933 05
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30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	FED SIGNAL CORP COM CUSIP 313855108	600 00	- 11 068 58	11 068 58	11 068 56
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30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	WALLACE COMPUTER SVCS INC COM CUSIP 832270101	200 00	4 405 28	4 405 28	4 405 26
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30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	WALLACE COMPUTER SVCS INC COM CUSIP 832270101	300 00	- 8 574 29	- 8 574 29	- 8 574 29
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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Cost	Local Cost
Purchases							
UNITED STATES DOLLARS							
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	WALLACE COMPUTER SVCS INC COM CUSIP 832270101	300 00	6 611 58	6 611 58	- 6 611 58
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	FDRY NETWORKS INC COM CUSIP 35063R100	4,800 00	34 725 60	34 725 60	- 34 725 60
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	FED SIGNAL CORP COM CUSIP 313855108	1 000 00	19 510 80	19 510 80	19 510 80
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	FED SIGNAL CORP COM CUSIP 313855108	500 00	9 702 00	9 702 00	9 702 00
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	WALLACE COMPUTER SVCS INC COM CUSIP 832270101	400 00	- 8,730 88	- 8 730 88	- 8 730 88
Total common stock					- 119,669 86	- 119,669 86	- 119,669 86
Total equities					- 119,669 86	- 119,669 86	- 119,669 86
Fixed Income							
Government bonds							
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	US TREAS NTS DTD 08/15/1899 6 DUE 08-15 2009 REG CUSIP 8128275N8	605 000 00	- 703 028 91	- 703 028 91	703 028 91
Total government bonds					- 703,028 91	- 703,028 91	- 703,028 91
Government mortgage backed securities							
19 Nov 02 8 Jan 03	United States	Cash pending Shares not delivered	FNMA PREASSIGN 00136 7 5 08 25-2032 CUSIP 31392GFR1	4 415 000 00	- 1 509 258 18	- 1 509 258 18	- 1 509 258 18
19 Nov 02 12 Dec 02	United States	Cash pending Shares not delivered	FNMA PREASSIGN 00136 7 5 08-25-2032 CUSIP 31392GFR1	- 1 415,000 00	1 528 863 28	1 528 863 28	1 528 863 28
2 Dec 02 21 Jan 03	United States	Cash pending Shares not delivered	FNMA 15 YR PASS THROUGHGS 5 15 YEARS SETTLES JAN CUSIP 01F050411	3 005 000 00	3 012 512 50	- 3 012 512 50	3 012 512 50
3 Dec 02 14 Jan 03	United States	Cash pending Shares not delivered	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052810	5 035 000 00	5 035 000 00	- 5 035 000 00	5,035 000 00

Portfolio Statement

31 DEC 02

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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Cost	Local Cost
Purchases							
UNITED STATES DOLLARS							
5 Dec 02 14 Jan 03	United States	Cash pending Shares not delivered	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610	2 015 000 00	2 020 667 19	- 2 020 667 19	- 2 020 667 19
10 Dec 02 14 Jan 03	United States	Cash pending Shares not delivered	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610	1 180 000 00	1,168 700 00	- 1 168 700 00	- 1 168 700 00
10 Dec 02 14 Jan 03	United States	Cash pending Shares not delivered	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610	595 000 00	- 599 462 50	599 462 50	599 462 50
Total government mortgage backed securities					- 11,816,737 09	- 11,816,737 09	- 11,816,737 09
Total fixed income					- 12,519,766 00	- 12,519,766 00	- 12,519,766 00
Total UNITED STATES DOLLARS					- 12,839,435 88	- 12,839,435 88	- 12,839,435 88
Total purchases					- 12,839,435 88	- 12,839,435 88	
Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds

Sales

UNITED STATES DOLLARS

Equities

Common stock

27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	INSIGHT ENTERPRISES INC COM CUSIP 45765U103	- 1 800 00	14 757 75	14 757 75	14 757 75
27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	OCEAN ENERGY INC DELAWARE CUSIP 87481E106	- 1 200 00	23 528 76	23 528 76	23 528 76
27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	1ST HLTH GROUP CORP COM CUSIP 320960107	- 1,700 00	42 602 07	42 602 07	42 602 07
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	INSIGHT ENTERPRISES INC COM CUSIP 45765U103	- 400 00	3,259 58	3 259 58	3 259 58
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	INSIGHT ENTERPRISES INC COM CUSIP 45765U103	200 00	1 634 95	1 634 95	1 634 95

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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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Sales

UNITED STATES DOLLARS

31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	BIG LOTS INC COM CUSIP 089302103	- 6 800 00	89,471 01	89 471 01	89 471 01
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	CITY NATL CORP COM CUSIP 178566105	- 2 500 00	109 610 44	109 610 44	109 610 44
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	INSIGHT ENTERPRISES INC COM CUSIP 45765U103	- 300 00	2 480 32	2 480 32	2 480 32
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	WEIS MKT INC COM CUSIP 948849104	1 000 00	31 874 03	31 874 03	31 874 03

Total common stock

319,218 91 319,218 91 319,218 91

Total equities

319,218 91 319,218 91 319,218 91

Fixed Income

Government mortgage backed securities

15 Nov 02 8 Jan 03	United States	Cash pending Shares not delivered	FNMA PREASSIGN 00136 7 5 08 25 2032 CUSIP 31392GFR1	- 1,500 000 00	1 597 838 00	1,597 838 00	1 597 838 00
15 Nov 02 12 Dec 02	United States	Cash pending Shares not delivered	FNMA PREASSIGN 00136 7 5 08 25 2032 CUSIP 31392GFR1	1 500,000 00	1 618 593 75	1 618 593 75	- 1 618 593 75
8 Dec 02 21 Jan 03	United States	Cash pending Shares not delivered	FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES JAN CUSIP 01F050411	- 1 415 000 00	1 431 582 03	1 431 582 03	1 431 582 03

Total government mortgage backed securities

1,410,826 28 1 410,826 28 1,410 826 28

Total fixed income

1 410,826 28 1,410,826 28 1,410 826 28

Total UNITED STATES DOLLARS

1,730,045 19 1,730 045 19 1,730 045 19

Total sales

1,730,045 19 1 730 045 19

Portfolio Statement

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Investment Transaction Summary

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Asset type	Principal	Transaction amount Accrued interest	Cost	Market	Realized gain/loss Translation	Total
<i>Currency Gain/Loss</i>						
Gain/Loss on Cash Disbursements						
Gain/loss on cash disbursements	- 430 31	000	0 00	0 00	430 31	- 430 31
Total gain/loss on cash disbursements	- 430 31	000	0 00	0 00	- 430 31	- 430 31
Total currency gain/loss	- 430 31	000	0 00	0 00	- 430 31	- 430 31
<i>Future Commissions</i>						
Equities						
Equity derivatives - futures	- 38 50	000	0 00	- 38 50	0 00	38 50
Total equities	- 38 50	000	0 00	- 38 50	0 00	- 38 50
Total future commissions	- 38 50	000	0 00	- 38 50	0 00	- 38 50
<i>Futures Deliveries</i>						
Equities						
Equity derivatives futures	0 00	000	0 00	0 00	0 00	0 00
Total equities	0 00	000	0 00	0 00	0 00	0 00
Total futures deliveries	0 00	000	0 00	0 00	0 00	0 00
<i>Futures Receipts</i>						
Equities						
Equity derivatives futures	0 00	000	0 00	0 00	0 00	0 00
Total equities	0 00	000	0 00	0 00	0 00	0 00
Total futures receipts	0 00	000	0 00	0 00	0 00	0 00
<i>Mark-to-Markets</i>						
Equities						
Equity derivatives futures	88,812 50	000	0 00	88 812 50	0 00	- 88 812 50
Total equities	- 88,812 50	000	0 00	- 88,812 50	0 00	- 88,812 50
Total mark-to-markets	- 88,812 50	000	0 00	- 88,812 50	0 00	- 88,812 50

Portfolio Statement

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◆ Investment Transaction Summary

Asset type	Transaction amount		Cost	Market	Realized gain/loss Transtation	Total
	Prinicipal	Accrued Interest				
<i>Other Gain/Loss</i>						
Equities						
Common stock	2 025 48	000	- 27 356 090 46	- 27 354,064 98	0 00	- 27 354 064 98
Total equities	2,025 48	000	- 27,356,090 46	- 27,354,064 98	0 00	27,354,064 98
Fixed Income						
Government agencies	58 487 00	000	0 00	56 487 00	0 00	56 487 00
Commercial mortgage backed	0 00	000	0 00	0 00	0 00	0 00
Total fixed income	56,487 00	000	0 00	56,487 00	0 00	56,487 00
Total other gain/loss	58,512 48	000	- 27,356,090 46	- 27,297,577 98	0 00	- 27,297,577 98

Principal Paydowns

Fixed Income

Government mortgage backed securities	8 099 701 88	000	- 8 221 054 15	121,352 17	0 00	121 352 17
Commercial mortgage backed	24,045 86	000	26 822 02	- 2 878 16	0 00	- 2 876 16
Asset backed securities	75,888 38	000	78 510 67	611 29	0 00	- 811 29
Non government backed c m o s	42 882 30	000	- 44,087 72	- 1 185 42	0 00	- 1 185 42
Total fixed income	8,242,529 52	000	- 8,368,554 56	- 126,025 04	0 00	- 126,025 04
Total principal paydowns	8,242,529 52	000	- 8,368,554 56	- 126,025 04	0 00	- 126,025 04

Purchases

Equities

Common stock	- 160 554,124 79	000	160 554 124 79	0 00	0 00	0 00
Total equities	- 160,554,124 79	000	160,554,124 79	0 00	0 00	0 00

Portfolio Statement

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◆ Investment Transaction Summary

Asset type	Principal	Transaction amount Accrued Interest	Cost	Market	Realized gain/loss Translation	Total
Purchases						
Fixed Income						
Government bonds	170 644 349 98	1 969 098 500	170 644 349 98	0 00	0 00	0 00
Government agencies	- 1 811,498 09	-50,338 890	1 811,498 09	0 00	0 00	0 00
Corporate bonds	- 27 951 526 25	-337 491 640-	27 951,526 25	0 00	0 00	0 00
Government mortgage backed securities	244 858,614 49	-667,704 130-	244 858 614 49	0 00	0 00	0 00
Commercial mortgage backed	5 189 448 91	10 131 510	5 189 448 91	0 00	0 00	0 00
Asset backed securities	12 677 542 38	-28 501 420	12 677 542 38	0 00	0 00	0 00
Non government backed c m o s	- 3,734 172 88	13 783 140-	3 734 172 88	0 00	0 00	0 00
Index linked government bonds	302 111 80	5 128 780-	302,111 80	0 00	0 00	0 00
Total fixed income	467,169,262 76	-3,082,178 010-	467,169,262 76	0 00	0 00	0 00
Other Assets						
Miscellaneous	- 1 72	000	1 72	0 00	0 00	0 00
Total other assets	- 1 72	000	1 72	0 00	0 00	0 00
Cash and Cash Equivalents						
Short term investment funds	- 51 408 377 00	000	51 408 377 00	0 00	0 00	0 00
Total cash and cash equivalents	- 51,408,377 00	000	51,408,377 00	0 00	0 00	0 00
Total purchases	- 679,129,766 27	-3,082,178 010-	679,129,766 27	0 00	0 00	0 00
Sales						
Equities						
Common stock	163 898 366 16	000	145 801 959 91	18 096 406 25	0 00	18 096 406 25
Total equities	163,898 366 16	000	- 145,801,959 91	18,096,406 25	0 00	18 096,406 25

Portfolio Statement

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Investment Transaction Summary

Asset type	Transaction amount		Cost	Market	Realized gain/loss Translation	Total
	Principal	Accrued Interest				
<i>Sales</i>						
Fixed Income						
Government bonds	120 787,268 04	1 521 875 000	118 550 412 14	2 218 855 90	0 00	2 216 855 90
Government agencies	13 828 529 48	142 185 100	- 13 299 509 22	529 020 26	0 00	529 020 26
Municipal/provincial bonds	1 243 808 00	15,733 330	1 202,918 02	40 988 98	0 00	40 988 98
Corporate bonds	49 777 841 49	703,037 480	48 388 040 58	1 389 800 91	0 00	1,389 800 91
Government mortgage backed securities	218 537 544 80	546 044 330	- 215 872 992 20	2 584 552 60	0 00	2 584 552 60
Commercial mortgage backed	6 469 007 24	18 258 930	6,426 152 82	42 854 42	0 00	42 854 42
Asset backed securities	6 380 741 07	104,320 600	- 6 269,047 02	111,694 05	0 00	111 694 05
Non government backed c m o s	2 719 725 86	8 302 450	2 719 706 29	19 57	0 00	19 57
Index linked government bonds	3 522 975 94	30 811 420	3 214 203 24	308 772 60	0 00	308 772 60
Total fixed income	423,247,541 82	3,090,766 640	- 416,042,982 53	7,204,559 29	0 00	7,204,559 29
Other Assets						
Miscellaneous	2 38	000	2 38	0 00	0 00	0 00
Total other assets	2 38	000	- 2 38	0 00	0 00	0 00
Cash and Cash Equivalents						
Short term investment funds	51 407 188 00	000	51 407 188 00	0 00	0 00	0 00
Total cash and cash equivalents	51,407,188 00	000	- 51,407,188 00	0 00	0 00	0 00
Total sales	638,553,098 36	3,090,766 640	- 613,252,132 82	25,300,965 54	0 00	25,300,965 54
Total	32,384,807 22	8,588 830	30,152,988 43	- 2,211 488 48	- 430 31	- 2,211,918 79

Portfolio Statement

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Account Name ALL ACCOUNTS EXCEPT PENSION

Income & Expense Summary

Type Receivables last period Receivables this period Amount received Tax recoverable last period Tax recoverable this period Tax reclaim received Earned Income

Income		Equities	
Common stock	148,440.33	44,694.68	6,651,207.48
Preferred stock	0.00	0.00	138.01
Total equities	148,440.33	44,694.68	6,651,345.49
			18,890.08
			1,533.23
			20,872.57
			6,552,877.55

Fixed Income

Government bonds	588,597.24	1,169,372.88	1,866,015.88
Government agencies	241,680.31	0.00	783,420.57
Municipal/provincial bonds	37,858.33	0.00	59,983.33
Corporate bonds	992,746.05	628,270.88	3,332,444.41
Government mortgage backed securities	270,447.74	296,312.32	2,998,302.67
Commercial mortgage backed	16,025.84	8,720.71	116,646.13
Asset backed securities	123,371.81	38,003.32	432,803.67
Non-government backed c m o s	3,112.13	10,253.25	46,978.82
Index linked government bonds	51,855.29	0.00	87,104.33
Accrion	0.00	0.00	298,748.63
Amortization	0.00	0.00	581,202.68
Total fixed income	2,333,684.74	2,150,833.38	9,441,346.88
Other assets	0.00	0.00	134,501.59
Miscellaneous	0.00	0.00	134,501.59
Total other assets	0.00	0.00	134,501.59

Portfolio Statement

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◆ Income & Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
<i>Income</i>							
Cash and cash equivalents							
Cash	0 00	0 00	170 53	0 00	0 00	0 00	170 53
Short term Investment funds	30 556 55	28 116 50	373 970 52	0 00	0 00	0 00	371 530 47
Accretion	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Amortization	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total cash and cash equivalents	30,556 55	28,116 50	374,141 05	0 00	0 00	0 00	371,701.00
Total income	2,510,891 82	2,223,744 54	18,801,334 99	18,890 08	1,533 23	20,872 57	16,317,803 63

Type	Payables last period	Payables this period	Amount paid	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Expenses recognized
<i>Expense</i>							
Other assets							
Miscellaneous	0 00	0 00	58 668 98	0 00	0 00	0 00	- 58 668 98
Total other assets	0 00	0 00	- 58,668 98	0 00	0 00	0 00	- 58,668 98
Cash and cash equivalents							
Currency	- 18 525 26	0 00	- 478 057 28	0 00	0 00	0 00	460 532 02
Total cash and cash equivalents	- 18,525 26	0 00	- 478,057 28	0 00	0 00	0 00	- 460,532 02
Total expense	- 18,525 26	0 00	- 537,726 26	0 00	0 00	0 00	- 518,201 00
Net income & expenses	2,492,366.56	2,223,744.54	18,063,608.73	18,890.08	1,533.23	20,872 57	16,798,702.63

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◆ Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Security Receipts	0 00	0 00	69 951 459 06	68 832,284 15	0 00 0 00	0 00	0 00	0 00
Security Deliveries	0 00	0 00	- 69 669 537 59	- 68 836 243 68	0 00 0 00	0 00	0 00	0 00
Miscellaneous Cash Receipts	71 738,048 41	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Miscellaneous Cash Disbursements	0 00	- 53 029 804 20	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Intra Portfolio Transfers Out	0 00	3 799 893 71	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Intra Portfolio Transfers In	3 798,893 71	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	- 170,119 012 48	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers In	170 119 012 48	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	245,856,952,58	- 226,948,810 37	281,921 47	- 3,948 63	0 00 0 00	0 00	0 00	0 00
Total unrealized gain/loss security disbursements less receipts								- 285,871 00

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Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
Bermuda							
3 Jan 02	INGERSOLL RAND CO CL A CUSIP G4778G101	0 00	RECEIVED 5 100 00 SHARES OF INGERSOLL RAND CO CL A IN EXCHANGE FOR 5 100 00 SHRS OF CUSIP NUMBER #45688810 RATE OF 1 0000000000 FOR 1 EFFECTIVE 01/02/02 PLAN OF REORG TO CL A	0 00	INGERSOLL RAND CO CL A CUSIP G4778G101 5 100 000	0 00 217 648 63	0 00 0 00
23 May 02	COOPER IND INC COM CUSIP G24182100	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG COOPER INDS NAME CHNG TO COOPER INDS LTD G24182100 5/21/02	0 00	COOPER IND INC COM CUSIP G24182100 2 000 000	0 00 74 118 28	0 00 0 00
18 Oct 02	COOPER IND INC COM CUSIP G24182100	0 00	RECEIVED 2 000 00 SHARES OF COOPER INDUSTRIES LTD IN EXCHANGE FOR 2 000 00 SHARES OF CUSIP NUMBER #218888101 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 5/23/02 STOCK MERGER	0 00	COOPER IND INC COM CUSIP G24182100 2 000 000	0 00 81 810 00	0 00 0 00
18 Oct 02	COOPER IND INC COM CUSIP G24182100	0 00	DELIVERED 2 000 00 SHARES OF COOPER INDUSTRIES LTD IN EXCHANGE FOR 2 000 00 SHARES OF CUSIP NUMBER #218888101 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 8/21/02 TO CORRECT	0 00	COOPER IND INC COM CUSIP G24182100 2 000 000	0 00 - 74 118 28	0 00 0 00
Total Bermuda		0 00		0 00		299,558 63	0 00 0 00
Canada							
2 Jan 02	COYT CORP QUE COM STK CUSIP 22183N108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 7/19/93 THRU 1/18/94 ON NET CLASS SETTLEMENT FUND	58 81		0 00 0 00	58 81 0 00
Total Canada		0 00		58 81		0 00	58 81 0 00

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Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
United States							
30 Nov 01	NEW WORLD COFFEE MANHATTAN BAGEL INC COM CUSIP 849271103 301 000	0 00	RECEIVED 301 SHS COMMON STOCK REPRESENTING PROCEEDS FROM NEW WORLD COFFEE MANHATTAN BAGEL FOR CLASS PERIOD 2/27/98 THRU 8/20/98 OLD CUSIP 8489042091 2 619841	0 00	NEW WORLD COFFEE MANHATTAN BAGEL INC COM CUSIP 849271103 802 000	0 00 150 50	150 50 0 00
31 Dec 01	EQTY OFFICE PPTYS TR REIT CUSIP 294741103	0 00	\$0 5000 A SHARE ON 8 800 00 SHARES EX DATE 12/12/01 RECORD DATE 12/14/01 RETURN OF CAPITAL PORTION 9 8274%	332 15		0 00 332 15	0 00 0 00
31 Dec 01	PROLOGIS CUSIP 743410102	0 00	\$0 3450 A SHARE ON 1 400 00 SHARES EX DATE 11/07/01 RECORD DATE 11/12/01 RETURN OF CAPITAL PORTION 7 2782%	35 14		0 00 - 35 14	0 00 0 00
3 Jan 02	#REORG INGERSOLL RAND RECLASSIFICATION TO CL A COM 2409116 EFF 1/2/02 CUSIP 458868102	0 00	DELIVERED 5 100 00 SHARES OF #REORG INGERSOLL RAND RECLASSIFICATION IN EXCHANGE FOR 5 100 00 SHRS OF CUSIP NUMBER #G4776G10 RATE OF 1 0000000000 FOR 1 EFFECTIVE	0 00	#REORG INGERSOLL RAND RECLASSIFICATION TO CL A COM 2409116 EFF 1/2/02 CUSIP 458868102 5 100 000	0 00 - 217,648 63	0 00 0 00
9 Jan 02	CDT COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181984104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 1/22/97 THRU 8/24/97 ON NET CLASS SETTLEMENT FUND SEC# 2 322792 PAYMEN TECH SECURITIES LITIGATION	1 261 84		0 00 0 00	1 261 84 0 00
11 Jan 02	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 008847107	0 00	RCVD CV SH AS A RESULT OF DISTR OF 1 TO 498098 OF ADELPHIA COM TO ADELPHIA COM TO ADELPHIA BUS R/D 1/8/02 EX 1/4/02 OLD CUSIP 008848105	0 00	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 008847107 1 384 870	0 00 479 45	0 00 0 00

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◆ Capital Change Detail

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
United States							
11 Jan 02	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 006847107	0 00	RECVD SHS AS A RESULT OF DISTRIBUTION 1 TO 488098 SHARES OF ADELPHIA COM TO ADELPHIA BUS R/D 1 8-02 EX 1 4 02 OLD CUSIP 006848105	0 00	ADELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 006847107 1 444 480	0 00 328 19	0 00 0 00
11 Jan 02	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105	0 00	DISTRIBUTION OF ADELPHIA BUSINESS A (CUSIP 006847107 SEC 2 001800) FROM ADELPHIA COMM CL A (CUSIP 006848105 SEC 2 001790) AT A RATE OF 0 488098 ALLOCATED TO CLIENTS	0 00		0 00 - 807 84	0 00 0 00
18 Jan 02	CDT COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181994104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 11/5/98 THRU 9/30/97 ON NET CLASS SETTLEMENT FUND FOR ASCEND COMMUNICATIONSECURITIES LITIGATION	30 52		0 00 0 00	30 52 0 00
15 Feb 02	#REORG ASCEND COMMUNICATIONS INC EXCH LUCENT TECH 1 85 MGR 8 24 99 2517369 CUSIP 043491108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 11/5/98 THRU 9/30/97 ON NET CLASS SETTLEMENT FUND	688 27		0 00 0 00	688 27 0 00
11 Mar 02	#REORG AMERN HOME PRODUCTS N/C TO WYETH 2946508 EFF 3/11/02 CUSIP 028809107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO WYETH COM	0 00	#REORG AMERN HOME PRODUCTS N/C TO WYETH 2946508 EFF 3/11/02 CUSIP 028809107 27,500 000	0 00 1 050 368 65	0 00 0 00
11 Mar 02	WYETH COM CUSIP 883024100	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG AMERICAN HOME PRODUCTS N/C TO WYETH 2946508 EFF 3/11/02	0 00	WYETH COM CUSIP 883024100 27 500 000	0 00 1 050 368 65	0 00 0 00

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
United States							
18 Mar 02	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4 97 CUSIP 84973H108 3 200 000	0 00	RECEIVED 3 200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03 05-02, EX DATE 03 18 02	0 00	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8 4 97 CUSIP 84973H108 8 400 000	0 00 0 00	0 00 0 00
26 Mar 02	NETWORKS ASSOC INC COM STK CUSIP 840938108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 01/20/88 THRU 04/08/88 ON NET CLASS SETTLEMENT FUND	465 18		0 00 0 00	465 18 0 00
17 Apr 02	APPLIED MATERIALS INC COM CUSIP 038222105 12 300 000	0 00	RECEIVED 12 300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04 01 02, EX DATE 04 17-02	0 00	APPLIED MATERIALS INC COM CUSIP 038222105 24 600 000	0 00 0 00	0 00 0 00
8 May 02	#REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/02 CUSIP 204493100	0 00	DELIVERED 5 900 00 SHARES OF #REORG COMPAQ COMPUTER CORP STK MERGER IN EXCHANGE FOR 3 731 75 SHRS OF CUSIP NUMBER #42823810 RATE OF 0 6325000000 FOR 1 EFFECTIVE 05/03/02 STOCK	0 00	#REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/02 CUSIP 204493100 5,900 000	0 00 65 130 10	0 00 0 00
6 May 02	HEWLETT PACKARD CO COM CUSIP 428238103	0 00	RECEIVED 3 731 75 SHARES OF HEWLETT PACKARD CO COM IN EXCHANGE FOR 5 900 00 SHRS OF CUSIP NUMBER #20449310 RATE OF 0 6325000000 FOR 1 EFFECTIVE 05/03/02 STOCK MERGER	0 00	HEWLETT PACKARD CO COM CUSIP 428238103 3 731 750	0 00 65 130 10	0 00 0 00
8 May 02	ESCROW SEAGATE TECHNOLOGY CUSIP 811804988	0 00	RECEIVED 8TH DISTRIBUTION PAYMENT ON 5/8/02 SHARES AT A RATE OF \$0 00048117 PER SHARE	8 71		0 00 0 00	8 71 0 00

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<i>Equities</i>							
United States							
9 May 02	TJX COS INC COM NEW CUSIP 872540109 13 600 000	0 00	RECEIVED 13,600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04 25 02 EX DATE 05 09 02	0 00	TJX COS INC COM NEW CUSIP 872540109 27 200 000	0 00 0 00	0 00 0 00
13 May 02	BEST BUY INC COM STK CUSIP 088518101 2 300 000	0 00	RECEIVED 1 150 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04 26-02 EX DATE 05 13-02	0 00	BEST BUY INC COM STK CUSIP 088518101 3 450 000	0 00 0 00	0 00 0 00
21 May 02	#REORG TRICON GLOBAL RESTAURANT INC NAME CHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO YUM BRANDS INC COM	0 00	#REORG TRICON GLOBAL RESTAURANT INC NAME CHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107 -4 200 000	0 00 284,077 11	0 00 0 00
21 May 02	YUM BRANDS INC COM CUSIP 088498101	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2849988 5/17/02	0 00	YUM BRANDS INC COM CUSIP 888498101 4 200 000	0 00 284,077 11	0 00 0 00
23 May 02	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02 CUSIP 216689101	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO COOPER INDUSTRIES COM USDS CLASS A	0 00	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02 CUSIP 216689101 2 000 000	0 00 - 74,118 28	0 00 0 00
3 Jun 02	AGERE SYS INC CL A CUSIP 00845V100	0 00	192 95 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 010779 SHARE(S) OF AGERE SYS INC CL A FOR EACH 1 SHARE(S) OF LUCENT TECHNOLOGIES INC COM STK HELD	0 00	AGERE SYS INC CL A CUSIP 00845V100 192 950	0 00 871 77	0 00 0 00

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Equities

United States

3 Jun 02	00045V208	AGERE SYS INC CL B CUSIP	0 00	RECEIVED 4,735 88 SHARES AS A	0 00	AGERE SYS INC CL B CUSIP 00845V208	0 00	0 00	0 00
				OF 0.2645930027 SHARES OF					
				AGERE SYS INC CL B FOR EACH 1					
				SHARE(S) OF LUCENT					
				TECHNOLOGIES INC COM STK HELD					

3 Jun 02	STK CUSIP 84443107	LUCENT TECHNOLOGIES INC COM	0 00	TO REFLECT ALLOCATION OF COST	0 00		0 00	0 00	0 00
				TO AGERE SYS INC CL A AS A					
				RESULT OF A STOCK DISTRIBUTION					
				TO HOLDERS OF RECORD 05-03-02					
				EX DATE 06-03-02					

3 Jun 02	STK CUSIP 84443107	LUCENT TECHNOLOGIES INC COM	0 00	TO REFLECT ALLOCATION OF COST	0 00		0 00	0 00	0 00
				TO AGERE SYS INC CL B AS A					
				RESULT OF A STOCK DISTRIBUTION					
				TO HOLDERS OF RECORD 05/03/02 EX					
				DATE 06/03/02					

3 Jun 02	CUSIP 742718108	PROCTER & GAMBLE CO COM	0 00	TO REFLECT ALLOCATION OF COST	0 00		0 00	0 00	0 00
				TO SMUCKER J M CO COM NEW AS A					
				RESULT OF A STOCK DISTRIBUTION					
				TO HOLDERS OF RECORD 05 29 02					
				EX DATE 06-03-02					

3 Jun 02	CUSIP 83268405	SMUCKER J M CO COM NEW	0 00	520 00 SHARES RECEIVED AS A	0 00		0 00	0 00	0 00
				RESULT OF A STOCK DISTRIBUTION					
				OF 02 SHARE(S) OF SMUCKER J M					
				CO COM NEW FOR EACH 1 SHARE(S)					
				OF PROCTER & GAMBLE CO COM					
				520 000					

7 Jun 02	#REGO AETNA INC CASH MERGER	@35 332247 EFF 12/13/00	0 00	RECEIVED DISTRIBUTION FOR	6 057 69		0 00	8 057 69	0 00
				CLASS PERIOD 3/8/97 THRU					
				9/28/97 ON NET CLASS					
				SETTLEMENT FUND					

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Equities

United States

7 Jun 02	UN PLANTERS CORP COM CUSIP 802068108	1 200 000	0 00	RECEIVED 800 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05 22 02 EX DATE 08 07 02	0 00	UN PLANTERS CORP COM CUSIP 808088108	0 00	0 00	
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11 Jun 02	MACROMEDIA INC COM CUSIP 556100105	1 837 12	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/18/98 THRU 1/9/97 ON NET CLASS SETTLEMENT FUND	1 937 12		0 00	1 837 12	
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14 Jun 02	ADVANCED MICRO DEVICES INC COM CUSIP 007803107	37 94	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/11/95 THRU 8/22/95 ON NET CLASS SETTLEMENT FUND REPRESENTING RESIDUAL FUNDS	37 94		0 00	37 94	
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18 Jun 02	WILMINGTON TR CORP NEW COM CUSIP 871807102	100 000	0 00	RECEIVED 100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 03 02 EX DATE 08 18 02	0 00	WILMINGTON TR CORP NEW COM CUSIP 871807102	0 00	0 00	
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18 Jun 02	YUM BRANDS INC COM CUSIP 88498101	8 700 000	0 00	RECEIVED 8,700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 06 02 EX DATE 08 18 02	0 00	YUM BRANDS INC COM CUSIP 88498101	0 00	0 00	
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1 Jul 02	ADVANCED MED OPTICS INC COM CUSIP 00783M108	111 11 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 222222 SHARE(S) OF ADVANCED MED OPTICS INC COM FOR EACH 1 SHARE(S) OF ALLERGAN INC COM HELD ON 0783M108	0 00	111 11	0 00	ADVANCED MED OPTICS INC COM CUSIP 00783M108	1 175 85	0 00	
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Equities							
United States							
1 Jul 02	ALLERGAN INC COM CUSIP 018490102	0 00	TO REFLECT ALLOCATION OF COST TO ADVANCED MED OPTICS INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08 14-02 EX DATE 07-01 02	0 00		0 00 1 175 65	0 00 0 00
1 Jul 02	ST JUDE MED INC COM CUSIP 790849103 2 400 000	0 00	RECEIVED 2 400 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 10 02 EX DATE 07 01 02	0 00	ST JUDE MED INC COM CUSIP 790849103 4 800 000	0 00 0 00	0 00 0 00
1 Jul 02	TENET HEALTHCARE CORP COM CUSIP 88033G100 8 200 000	0 00	RECEIVED 3 100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 12 02 EX DATE 07 01 02	0 00	TENET HEALTHCARE CORP COM CUSIP 88033G100 9 300 000	0 00 0 00	0 00 0 00
12 Jul 02	GANDALF TECHNOLOGIES INC COM CUSIP 384717108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 11/6/95 THRU 7/2/98 ON NET CLASS SETTLEMENT FUND 28 32085 CLOSED	720 26		0 00 0 00	720 26 0 00
16 Jul 02	MBNA CORP COM CUSIP 55262L100 8,200 000	0 00	RECEIVED 4 100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 07 01 02, EX DATE 07 16 02	0 00	MBNA CORP COM CUSIP 55262L100 12 300 000	0 00 0 00	0 00 0 00
17 Jul 02	#REORG/IMMUNEX CORP CASH & STK MERGER TO AMGEN INC #2020149 EFF 7/16/02 CUSIP 452528102	0 00	DELIVERED 4 700 00 SHARES OF #REORG/IMMUNEX CORP CASH & STK MERGER TO IN EXCHANGE FOR 2 068 00 SHRS OF CUSIP NUMBER #03118210 RATE OF 0 4400000000 FOR 1 EFFECTIVE 07/16/02 CASH	0 00	#REORG/IMMUNEX CORP CASH & STK MERGER TO AMGEN INC #2020149 EFF 7/16/02 CUSIP 452528102 4 700 000	0 00 140 083 24	0 00 0 00

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<i>Equities</i>							
United States							
17 Jul 02	#REORG/IMMUNEX CORP CASH & STK MERGER TO AMGEN INC #2020149 EFF 7/18/02 CUSIP 452528102	0 00	DELIVERED 4 700 00 SHARES OF #REORG/IMMUNEX CORP CASH & STK MERGER TO IN EXCHANGE FOR CASH AT A RATE OF 4 8000000000 PER SHARE EFFECTIVE 07/18/02 CASH & STOCK MERGER	21 150 00		0 00 0 00	0 00 0 00
17 Jul 02	AMGEN INC COM CUSIP 031182100	0 00	RECEIVED 2,088 00 SHARES OF AMGEN INC COM IN EXCHANGE FOR 4 700 00 SHRS OF CUSIP NUMBER #45252810 RATE OF 0 4400000000 FOR 1 EFFECTIVE 07/18/02 CASH & STOCK MERGER	0 00	AMGEN INC COM CUSIP 031182100 2 088 000	0 00 118 933 24	0 00 0 00
17 Jul 02	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 828908915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/99 THRU 7/17/99 ON NET CLASS SETTLEMENT FUND	642 83		0 00 0 00	642 63 0 00
19 Jul 02	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 828908915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 05 01 99 THRU 07 17 99 ON NET CLASS SETTLEMENT FUND	74 04		0 00 0 00	74 04 0 00
6 Aug 02	#REORG POTOMAC ELEC PWR STK MERGER TO PEPCO HOLDINGS 2707479 EFF 8/1/02 CUSIP 737879100	0 00	DELIVERED 2 900 00 SHARES OF POTOMAC ELEC PWR CO COM IN EXCHANGE FOR 2 900 00 SHRS OF CUSIP NUMBER #71328110 RATE OF 1 0000000000 FOR 1 EFFECTIVE 08/01/02 STOCK MERGER	0 00	#REORG POTOMAC ELEC PWR STK MERGER TO PEPCO HOLDINGS 2707479 EFF 8/1/02 CUSIP 737879100 2 900 000	0 00 64 836 76	0 00 0 00
6 Aug 02	PEPCO HLDGS INC COM CUSIP 713281102	0 00	RECEIVED 2,900 00 SHARES OF PEPCO HLDGS INC COM COM IN EXCHANGE FOR 2 900 00 SHRS OF CUSIP NUMBER #73787910 RATE OF 1 0000000000 FOR 1 EFFECTIVE 08/01/02 STOCK MERGER	0 00	PEPCO HLDGS INC COM CUSIP 713281102 2,900 000	0 00 64 836 78	0 00 0 00

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<i>Equities</i>							
United States							
14 Aug 02	MONSANTO CO NEW COM CUSIP 61166W101 1 500 000	0 00	3 121 85 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 170593 SHARE(S) OF MONSANTO CO NEW COM FOR EACH 1 SHARE(S) OF PHARMACIA CORP COM HELD ON RECORD 07 29 02	0 00	MONSANTO CO NEW COM CUSIP 61166W101 4 621 850	0 00 43 892 08	0 00 0 00
14 Aug 02	PHARMACIA CORP COM CUSIP 71713U102	0 00	TO REFLECT ALLOCATION OF COST TO MONSANTO CO NEW COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 07 29 02 EX DATE 08 14 02	0 00		0 00 - 43 892 08	0 00 0 00
21 Aug 02	CITIGROUP INC COM CUSIP 172867101	0 00	TO REFLECT ALLOCATION OF COST TO TRAVELERS PPTY CAS CORP NEW CL B TRAVELERS PPTY CAS CORP NEW CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08 09 02 EX DATE	0 00		0 00 70 528 67	0 00 0 00
21 Aug 02	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 13 100 000	0 00	3 818 28 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 043204 SHARE(S) OF TRAVELERS PPTY CAS CORP NEW CL A FOR EACH 1 SHARE(S) OF CITIGROUP INC COM MAT FOR COM	0 00	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 16 918 280	0 00 21 922 88	0 00 0 00
21 Aug 02	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G406	0 00	7 848 88 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 089765 SHARE(S) OF TRAVELERS PPTY CAS CORP NEW CL B FOR EACH 1 SHARE(S) OF CITIGROUP INC COM MAT FOR COM	0 00	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G406 7 848 880	0 00 48 606 78	0 00 0 00
30 Aug 02	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504	0 00	DELIVERED 31,600 00 SHARES OF #REORG/CONOCO STK MERGER CONOCO PHILIPS IN EXCHANGE FOR 14 778 32 SHRS OF CUSIP NUMBER #20825C10 RATE OF 0 4877000000 FOR 1 EFFECTIVE 08/30/02 STOCK	0 00	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4877 EFF 8/30/02 CUSIP 208251504 31 600 000	0 00 816 350 70	0 00 0 00

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<i>Equities</i>							
United States							
30 Aug 02	#REORG/PHILLIPS PETROLEUM CO NAME CHANGE TO CONOCOPHILLIPS SEC #2187248 8/30/02 CUSIP 718507108	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CONOCOPHILLIPS COM	0 00	#REORG/PHILLIPS PETROLEUM CO NAME CHANGE TO CONOCOPHILLIPS SEC #2187248 8/30/02 CUSIP 718507108 400 000	0 00 22 168 42	0 00 0 00
30 Aug 02	CONOCOPHILLIPS COM CUSIP 20825C104	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197248 EFF 8/30/02	0 00	CONOCOPHILLIPS COM CUSIP 20825C104 400 000	0 00 22 168 42	0 00 0 00
30 Aug 02	CONOCOPHILLIPS COM CUSIP 20825C104	0 00	RECEIVED 14 779 32 SHARES OF CONOCOPHILLIPS COM IN EXCHANGE FOR 31 800 00 SHRS OF CUSIP NUMBER #20825180 RATE OF 0 4877000000 FOR 1 EFFECTIVE 08/30/02 STOCK MERGER	0 00	CONOCOPHILLIPS COM CUSIP 20825C104 14 779 320	0 00 816 350 70	0 00 0 00
10 Sep 02	CDT COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181994104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/27/00 THRU 8/30/00 ON NET CLASS SETTLEMENT FUND FOR ASPEC TECHNOLOGY LITIGATION 28 02488 CLOSED	33 884 01		0 00 0 00	33 894 01 0 00
1 Oct 02	CARMAX INC COM CUSIP 143130102	0 00	3 954 88 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 313879 SHARE(S) OF CARMAX INC COM FOR EACH 1 SHARE(S) OF CIRCUIT CY STORES INC COM HELD ON RECORD 09 18 02 EXDATE	0 00	CARMAX INC COM CUSIP 143130102 3 954 880	0 00 57,408 88	0 00 0 00
1 Oct 02	CIRCUIT CY STORES INC COM CUSIP 172737108	0 00	TO REFLECT ALLOCATION OF COST TO CARMAX INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 09 16-02 EX DATE 10 01 02	0 00		0 00 - 57 408 88	0 00 0 00

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<i>Equities</i>							
United States							
4 Oct 02	CIMAREX ENERGY CO COM CUSIP 171788101	0 00	NOTE CORRECT EX DATE IS 10-01 02 RESULT OF A STOCK DISTRIBUTION OF 831464 SHARE(S) OF CIMAREX ENERGY CO COM FOR EACH 1 SHARE(S) OF HELMERICH & PAYNE INC COM HELD	0 00	CIMAREX ENERGY CO COM CUSIP 171788101 1 847 840	0 00 26 698 01	0 00 0 00
4 Oct 02	HELMERICH & PAYNE INC COM CUSIP 423482101	0 00	TO REFLECT ALLOCATION OF COST TO CIMAREX ENERGY CO COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 09 27 02, EX DATE 09 30 02	0 00		0 00 - 26 696 01	0 00 0 00
11 Oct 02	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 628008915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/88 ON NET CLASS SETTLEMENT FUND A/C 26 02471 CLOSED	226 54		0 00 0 00	226 54 0 00
11 Oct 02	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 628008915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/88 ON NET CLASS SETTLEMENT FUND A/C 26 02470 CLOSED	87 24		0 00 0 00	87 24 0 00
11 Oct 02	NASDAQ-100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 628008915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/88 ON NET CLASS SETTLEMENT FUND A/C 26 02469 CLOSED	677 35		0 00 0 00	677 35 0 00
11 Oct 02	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 628008915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/88 ON NET CLASS SETTLEMENT FUND A/C 26 02476 CLOSED	1 132 71		0 00 0 00	1 132 71 0 00

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<i>Equities</i>							
<i>United States</i>							
16 Oct 02	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02 CUSIP 216669101	0 00	RECEIVED 2 000 00 SHARES OF COOPER INDUSTRIES IN EXCHANGE FOR 2 000 00 SHARES OF CUSIP NUMBER #G24182100 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 5/21/02 TO CORRECT NAME CHANGE	0 00	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02 CUSIP 216669101 2,000 000	0 00 74 118 28	0 00 0 00
16 Oct 02	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02 CUSIP 216669101	0 00	DELIVERED 2 000 00 SHARES OF COOPER INDUSTRIES IN EXCHANGE FOR 2,000 00 SHARES OF CUSIP NUMBER #G24182100 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 8/23/02 STOCK MERGER	0 00	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02 CUSIP 216669101 2 000 000	0 00 - 74 118 28	7 791 72 0 00
21 Oct 02	CITYSCAPE FINL CORP COM CUSIP 178778108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/1/88 THRU 10/22/97 ON NET CLASS SETTLEMENT FUND 26-02468 CLOSED	2 100 15		0 00 0 00	2 100 15 0 00
20 Nov 02	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200	0 00	DELIVERED 2 318 00 SHARES OF #REORG/COMCAST CORP CL A COM TK MERGER IN EXCHANGE FOR 2 318 00 SHRS OF CUSIP NUMBER #20030N20 RATE OF 1 0000000000 FOR 1 EFFECTIVE 11/18/02 PLAN	0 00	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 2 318 000 1	0 00 7 649 95	0 00 0 00
20 Nov 02	COMCAST CORP NEW CL A SPL CUSIP 20030N200	0 00	RECEIVED 2 318 00 SHARES OF COMCAST CORP NEW CL A SPL IN EXCHANGE FOR 2 318 00 SHRS OF CUSIP NUMBER #20030020 RATE OF 1 0000000000 FOR 1 EFFECTIVE 11/18/02 PLAN OF COMBINATION	0 00	COMCAST CORP NEW CL A SPL CUSIP 20030N200 2 318 000	0 00 7,649 95	0 00 0 00
25 Nov 02	COOPER COS INC COM NEW CUSIP 218648402 1 800 000	0 00	RECEIVED 1 800 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 11 14 02 EX DATE 11 25 02	0 00	COOPER COS INC COM NEW CUSIP 218648402 3,600 000	0 00 0 00	0 00 0 00

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<i>Equities</i>							
United States							
2 Dec 02	CHATTEM INC COM CUSIP 182458107 1 300 000	0 00	RECEIVED 1,300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 11 15 02 EX DATE 12-02 02	0 00	CHATTEM INC COM CUSIP 182458107 2 600 000	0 00 0 00	0 00 0 00
20 Dec 02	SUNBEAM CORP COM CUSIP 887071102	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/23/97 THRU 6/30/98 ON NET CLASS SETTLEMENT FUND 26 31214 CLOSED	5 201 15		0 00 0 00	5 201 15 0 00
20 Dec 02	SUNBEAM CORP COM CUSIP 887071102	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/23/97 THRU 6/30/98 ON NET CLASS SETTLEMENT FUND 26-32086 CLOSED	886 12		0 00 0 00	886 12 0 00
20 Dec 02	SUNBEAM CORP COM CUSIP 887071102	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/23/97 THRU 6/30/98 ON NET CLASS SETTLEMENT FUND 26 30747 CLOSED	879 25		0 00 0 00	879 25 0 00
31 Dec 02	PAC SUNWEAR CAL INC COM CUSIP 694873100 5 200 000	0 00	RECEIVED 2 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12 18 02 EX DATE 12 31 02	0 00	PAC SUNWEAR CAL INC COM CUSIP 694873100 7,800 000	0 00 0 00	0 00 0 00
31 Dec 02	PAC SUNWEAR CAL INC COM CUSIP 694873100 2 100 000	0 00	RECEIVED 1 050 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12 18 02, EX DATE 12 31-02	0 00	PAC SUNWEAR CAL INC COM CUSIP 694873100 3 150 000	0 00 0 00	0 00 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number ALLNP
Account Name ALL ACCOUNTS EXCEPT PENSION

◆ Capital Change Detail

Page 68 of 69

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
United States							
Total United States		0 00		78,804 01		- 313,133 70	85,028 84 0 00
Total Equities		0 00		78,662 82		- 13,576 07	85,087 75 0 00
<i>Fixed Income</i>							
United States							
9 Jan 02	FHLMC 7 04 01 09 2007/01 09 2003 CUSIP 3134A1JU5	0 00	CALLED 2,000 000 00 PAR AT \$100 00 FULL CALL AS OF 1 9 02 REG 03 CUSIP 3134A1JU5 SECURITY 4940429	2 000 000 00	FHLMC 7 04 01 09 2007/01 09 2003 CUSIP 3134A1JU5 2 000 000 000	0 00 2 000 000 00	0 00 0 00
9 May 02	#REORG/BLACKROCK 2001 TERM TR FINAL LIQUIDATION EFF 8/29/01 CUSIP 092477108	0 00	RECEIVED ADDITIONAL FINAL LIQUIDATION PAYMENT OF SHARES HELD ON 06/15/01 AT A RATE OF \$0 004084 PER SHARE	796 79		0 00 0 00	796 79 0 00
5 Jun 02	FHLMC 7 38 06 05 2007/08 05 2002 CUSIP 3134A1UX8	0 00	CALLED 1 500 000 00 PAR AT \$100 00 FULL CALL AS OF 6 5 02 REG 03 CUSIP 3134A1UX8 SECURITY 4938502	1,500 000 00	FHLMC 7 38 08-05 2007/08 05 2002 CUSIP 3134A1UX8 1 500 000 000	0 00 1 528 021 80	- 28 021 80 0 00
27 Sep 02	COORS BREWING CO SR NT # 375 DUE 05 15 2012 BEQ CUSIP 21701RAB4	0 00	RECEIVED 500 000 00 PAR/SHARES IN EXCHANGE FOR 500 000 00 PVTPL COORS BREWING CO SR NT 144A AT A RATE OF 1 FOR 1 EFFECTIVE 08/16/02 PER EXCHANGE	0 00	COORS BREWING CO SR NT # 375 DUE 05 15-2012 BEQ CUSIP 21701RAB4 500 000 000	0 00 497 880 00	0 00 0 00
27 Sep 02	PVTPL COORS BREWING CO SR NT 144A # 375 DUE 05 15 2012 BEQ CUSIP 21701RAA8	0 00	DELIVERED 500 000 00 PAR/SHARES IN EXCHANGE FOR 500 000 00 COORS BREWING CO SR NT # 375 AT A RATE OF 1 FOR 1 EFFECTIVE 08/16/02 PER EXCHANGE	0 00	PVTPL COORS BREWING CO SR NT 144A # 375 DUE 05 15 2012 BEQ CUSIP 21701RAA8 500 000 000	0 00 - 497,880 00	0 00 0 00

Portfolio Statements

1 JAN 02 - 31 DEC 02

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AUDITED

Account Name
FREEDOM FORUM INC - JOHN HSU CAPITAL

Account Number
2651121

Questions?

If you have any questions about this report call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information please call your Relationship Manager

JAMES R SCHILLER
CB3S

1

*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2651121
Account Name ZZ*FREEDOM FORUM INC HSU CA-SL

◆ Change in Book and Market Value

Page 1 of 14

	Cost	Market value	For more information
Opening balance	17 807 49	17 808 49	
Miscellaneous cash receipts	18 250 41	18 250 41	See funding & disbursement summary
Total receipts	18 250 41	18 250 41	See funding & disbursement summary
Miscellaneous cash disbursements	18 250 41	18 250 41	See funding & disbursement summary
Interportfolio transfers out	17 982 11	17 982 11	See funding & disbursement summary
Security deliveries	0 00	1 00	See funding & disbursement summary
Total disbursements	- 36 232 52	36 233 52	See funding & disbursement summary
Income received	1 259 69	1 259 69	See income & expense summary
Unrealized gain/loss change	0 00	1 00	See asset summary
Unrealized gain/loss on security movements	0 00	1 00	See funding & disbursement summary
Accrued Income change	- 1 085 07	1 085 07	See income & expense summary
Closing balance	0 00	0 00	

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ **Change in Cash Value**

	Market value	Cost	For more information
Opening balance	18 722 42	18 722 42	
Miscellaneous cash receipts	18 250 41	18 250 41	See funding & disbursement summary
Total receipts	18 250 41	18 250 41	See funding & disbursement summary
Miscellaneous cash disbursements	18 250 41	18 250 41	See funding & disbursement summary
Interportfolio transfers out	17 982 11	17 982 11	See funding & disbursement summary
Total disbursements	36 232 52	36 232 52	See funding & disbursement summary
Income received	1 259 69	1 259 69	See income & expense summary
Closing balance	0 00	0 00	

Portfolio Statement

31 DEC 2002

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Translation	Total	Market value incl accruals
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NO DATA TO REPORT

Portfolio Statement

31 DEC 2002

Account number 2651121
Account Name ZZ*FREEDOM FORUM INC-HSU CA-SL

◆ Asset Detail - Base Currency

Page 4 of 14

Description	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
				Market	Translation	
Shares/PAR value						

NO DATA TO REPORT

Portfolio Statement

31 DEC 02

Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description	Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Account number 2651121
Account Name ZZ-FREEDOM FORUM INC-HSU CA SL

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2651121
Account Name ZZ*FREEDOM FORUM INC HSU CA-SL

◆ Investment Transaction Summary

Page 6 of 14

Asset type	Transaction amount		Cost	Market	Realized gain/loss		Total
	Principal	Accrued Interest			Translation		

NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2651121
Account Name ZZ*FREEDOM FORUM INC HSU CA-SL

◆ Investment Transaction Detail

Page 7 of 14

<u>Trade date</u>	<u>Security description</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>		<u>Realized gain/loss</u>			
<u>Settle date</u>	<u>Asset ID</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>							

NO DATA TO REPORT

4

Portfolio Statement

1 JAN 02 - 31 DEC 02

Income & Expense Summary

Type Receivables last period Receivables this period Receivables last period Amount received Tax recoverable last period Tax recoverable this period Tax retains Earned income

Income	
Common stock	1 082 64
Total equities	1 082 64
Equities	
Short term investment funds	2 43
Cash and cash equivalents	2 43
Cash and cash equivalents	
Total cash and cash equivalents	2 43
Total income	1 085 07
Net income & expenses	
	1 085 07

	1 257 26	0 00	0 00	0 00	0 00	1 259 69	0 00	1 74 62
	1 257 26	0 00	0 00	0 00	0 00	1 259 69	0 00	1 74 62

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2651121
Account Name ZZ*FREEDOM FORUM INC-HSU CA-SL

◆ Income & Expense Detail - Base Currency

Page 9 of 14

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
Brazil - USD						
##ADR TELECOMUNICACOES BRASILEIRAS S A SPONS ADR PFD DO NOT USE SEE #1856583 CUSIP 879287308 Ex date 06 JAN 00 / Pay date 21 FEB 02	1 0699 0 000	197 52	0 00	0 00	197 52	Received this period
United Kingdom - USD						
ADR VODAFONE GROUP PLC NEW SPONSORED ADR CUSIP 92857W100 Ex date 20 NOV 01 / Pay date 19 FEB 02	1041 10 400 000	1 082 64	0 00	0 00	1 082 64	Receivable last period
ADR VODAFONE GROUP PLC NEW SPONSORED ADR CUSIP 92857W100 Ex date 20 NOV 01 / Pay date 19 FEB 02	1019 10 400 000	1 177 49	0 00	117 75	1 059 74	Received this period
Total common stock		1 082 64 0 00 1,375 01 0 00 0 00 0 00 0 00 0 00 292 37	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 117 75 0 00 0 00 0 00 0 00 0 00 117 75	1 082 64 0 00 1 257 26 0 00 0 00 0 00 0 00 0 00 174 62	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Total equities		1,082 64 0 00 1,375 01 0 00 0 00 0 00 0 00 0 00 292 37	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 117 75 0 00 0 00 0 00 0 00 0 00 117 75	1,082 64 0 00 1 257 26 0 00 0 00 0 00 0 00 0 00 174 62	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Cash and cash equivalents						
Short term investment funds						
United States - USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	2 1620 0 000	2 43	0 00	0 00	2 43	Receivable last period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2651121
Account Name ZZ*FREEDOM FORUM INC-HSU CA-SL

Page 11 of 14

◆ Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Security Deliveries	0 00	0 00	1 00	0 00	0 00 0 00	0 00	0 00	0 00
Intra Portfolio Transfers Out	0 00	18 250 41	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Intra Portfolio Transfers In	18 250 41	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	17 982 11	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	18 250 41	36,232 52	- 1 00	0 00	0 00 0 00	0 00	0 00	0 00
Total unrealized gain/loss security disbursements less receipts								1 00

Portfolio Statement

Account number 2651121
Account Name ZZ*FREEDOM FORUM INC HSU CA-SL

1 JAN 02 - 31 DEC 02

◆ Funding & Disbursement Detail Security Deliveries

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	<u>Transaction amount</u> Cost on gain/loss	Market	<u>Realized gain/loss</u> Translation	Total
17 Jan 02	##ADR TELECOMUNICACOES BRASILEIRAS SA	1 00	0 00	0 00	0 00	0 00	0 00
22 Jan 02	SPONSORED T			0 00			
CUSIP 879287100	Shares/PAR 400 000						
	400 00 SHARES TRANSFER TO TRUST ACCOUNT						
	26 02466						
=====							
Total security deliveries		- 1 00	0 00	0 00 0 00	0 00	0 00	0 00

Intra Portfolio Transfers Out

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	<u>Realized gain/loss</u> Translation	Total
12 Feb 02	United States dollar	0 00	0 00	18 250 41	0 00	0 00	0 00
12 Feb 02	TRANSFERRED TO INCOME TRANSFER FUNDS PER CLIENT DIRECTION						
Total intra portfolio transfers out		0 00	0 00	- 18 250 41	0 00	0 00	0 00

Intra Portfolio Transfers In

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	<u>Realized gain/loss</u> Translation	Total
12 Feb 02	United States dollar	0 00	0 00	18 250 41	0 00	0 00	0 00
12 Feb 02	TRANSFERRED TO INCOME TRANSFER FUNDS PER CLIENT DIRECTION			4			
Total intra portfolio transfers in		0 00	0 00	18 250 41	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2651121
Account Name ZZ*FREEDOM FORUM INC HSU CA-SL

◆ Capital Change Detail

Page 14 of 14

Ex date	<u>Original security description/Asset ID</u> Shares	Original cost	Change description	Payment Amount	<u>Resulting security description/Asset ID</u> Shares	Resulting cost	Realized gain/loss Market Translation
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NO DATA TO REPORT

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Portfolio Statements

1 JAN 02 - 31 DEC 02

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Income & Expense Summary	8
Income & Expense Detail - Base Currency	9
Funding & Disbursement Summary	11
Funding & Disbursement Detail	12
Capital Change Detail	14

Account Name
FREEDOM FORUM INC - GENESIS CAPITAL MANAGEMENT

Account Number
2632087

Questions?

If you have any questions about this report, call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager

JAMES R SCHILLER
CB35

AUDITED

*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ Change in Book and Market Value

	Market value	Cost
Opening balance	11 496 46	11 496 46
Miscellaneous cash receipts	9 889 81	9 889 81
Total receipts	9 889 81	9 889 81
Miscellaneous cash disbursements	9 889 81	9 889 81
Interportfolio transfers out	14 057 36	14 057 36
Total disbursements	23 947 17	23 947 17
Income received	609 67	609 67
Realized gain/loss	1 867 64	1 867 64
Accrued income change	16 41	16 41
Closing balance	0 00	0 00

For more information

Account number 2632087
 Account Name ZZ\FREEDOM FORUM INC-GENES SL

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ **Change in Cash Value**

	Market value	Cost	For more information
Opening balance	11 480 05	11 480 05	
Miscellaneous cash receipts	9 889 81	9 889 81	See funding & disbursement summary
Total receipts	9 889 81	9 889 81	See funding & disbursement summary
Miscellaneous cash disbursements	9 889 81	9 889 81	See funding & disbursement summary
Interportfolio transfers out	14 057 36	14 057 36	See funding & disbursement summary
Total disbursements	- 23 947 17	23 947 17	See funding & disbursement summary
Income received	609 67	609 67	See income & expense summary
Capital changes	1 967 64	1 967 64	See capital change detail
Closing balance	0 00	0 00	

Account number 2632087
 Account Name ZZ-FREEDOM FORUM INC-GENES-SL

Portfolio Statement

31 DEC 2002

Account number 2632087
Account Name ZZ*FREEDOM FORUM INC -GENES-SL

Page 3 of 14

◆ Asset Summary

Country	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market value incl accruals	
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NO DATA TO REPORT

Portfolio Statement

31 DEC 2002

Account number 2632087
Account Name ZZ-FREEDOM FORUM INC GENES-SL

◆ Asset Detail - Base Currency

Page 4 of 14

Description Shares/PAR value	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
				Market	Translation	

NO DATA TO REPORT

Portfolio Statement

31 DEC 02

Account number 2632087
Account Name ZZ*FREEDOM FORUM INC -GENES SL

Page 5 of 14

◆ Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ **Investment Transaction Summary**

Asset type Transaction amount Principal Accrued Interest Cost Market Realized gain/loss Transaction Total

NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632087
Account Name ZZ'FREEDOM FORUM INC -GENES-SL

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◆ Investment Transaction Detail

<u>Trade date</u>	<u>Security description</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>		<u>Realized gain/loss</u>			
<u>Settle date</u>	<u>Asset ID</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>							

NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632087
Account Name ZZ*FREEDOM FORUM INC -GENES-SL

◆ Income & Expense Summary

Page 8 of 14

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax refunds received	Earned income
<i>Income</i>							
Equities							
Common stock	0 00	0 00	593 26	0 00	0 00	0 00	593 26
Total equities	0 00	0 00	593 26	0 00	0 00	0 00	593 26
Cash and cash equivalents							
Short term investment funds	16 41	0 00	16 41	0 00	0 00	0 00	0 00
Total cash and cash equivalents	16 41	0 00	16 41	0 00	0 00	0 00	0 00
Total income	16 41	0 00	609 67	0 00	0 00	0 00	593 26
Net income & expenses	16 41	0 00	609 67	0 00	0 00	0 00	593 26

4

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632087
Account Name ZZ*FREEDOM FORUM INC -GENES-SL

◆ Income & Expense Detail - Base Currency

Page 9 of 14

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
Netherlands - USD						
ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 Ex date 01 APR 02 / Pay date 01 APR 02	0000 0 000	593 26	0 00	0 00	593 26	Received this period
Total common stock		0 00 0 00 593 26 0 00 0 00 0 00 0 00 0 00 0 00 593 26	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 593 26 0 00 0 00 0 00 0 00 0 00 0 00 593 26	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Total equities		0 00 0 00 593 26 0 00 0 00 0 00 0 00 0 00 0 00 593 26	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 593 26 0 00 0 00 0 00 0 00 0 00 0 00 593 26	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Cash and cash equivalents						
Short term investment funds						
United States - USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	2 1620 0 000	16 41	0 00	0 00	16 41	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 DEC 01 / Pay date 02 JAN 02	0000 0 000	16 41	0 00	0 00	16 41	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632087
Account Name ZZ*FREEDOM FORUM INC -GENES-SL

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Cash and cash equivalents						
Total short term investment funds		16 41	0 00	0 00	16 41	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		16 41	0 00	0 00	16 41	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		0 00	0 00	0 00	0 00	Earned income
Total cash and cash equivalents		16 41	0 00	0 00	16 41	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		16 41	0 00	0 00	16 41	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		0 00	0 00	0 00	0 00	Earned income
Total income		16 41	0 00	0 00	16 41	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		609 67	0 00	0 00	609 67	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		593 26	0 00	0 00	593 26	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632087
Account Name ZZ*FREEDOM FORUM INC GENES SL

Page 11 of 14

◆ Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Intra Portfolio Transfers Out	0 00	9 889 81	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Intra Portfolio Transfers In	9 889 81	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	14 057 36	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	9,889 81	- 23,947 17	0 00	0 00	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632087
Account Name ZZ'FREEDOM FORUM INC -GENES-SL

◆ Funding & Disbursement Detail *Intra Portfolio Transfers Out*

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
12 Feb 02 12 Feb 02	United States dollar TRANSFERRED TO INCOME	0 00	0 00	9 296 55	0 00	0 00	0 00
4 Apr 02 4 Apr 02	United States dollar TRANSFERRED TO PRINCIPAL	0 00	0 00	593 26	0 00	0 00	0 00
Total intra portfolio transfers out		0 00	0 00	- 9 889 81	0 00	0 00	0 00

Intra Portfolio Transfers In

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
12 Feb 02 12 Feb 02	United States dollar TRANSFERRED TO INCOME	0 00	0 00	9 296 55	0 00	0 00	0 00
4 Apr 02 4 Apr 02	United States dollar TRANSFERRED TO PRINCIPAL	0 00	0 00	593 26	0 00	0 00	0 00
Total intra portfolio transfers in		0 00	0 00	9 889 81	0 00	0 00	0 00

Interportfolio Transfers Out

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
7 Jan 02 7 Jan 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM	0 00	0 00	11 496 46	0 00	0 00	0 00
22 Jan 02 22 Jan 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	30 52	0 00	0 00	0 00
2 Apr 02 2 Apr 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	593 26	0 00	0 00	0 00
12 Jun 02 12 Jun 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	1 937 12	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632087
Account Name ZZ*FREEDOM FORUM INC.-GENES-SL

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◆ Funding & Disbursement Detail *Interportfolio Transfers Out*

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
Total Interportfolio transfers out		0 00	0 00	- 14,057 36	0 00	0 00	0 00
Total		0 00	0 00		0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2632087
Account Name ZZ*FREEDOM FORUM INC -GENES-SL

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◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Mar let Translation
<i>Equities</i>							
United States							
18 Jan 02	CDT COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181994104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 11/5/96 THRU 9/30/97 ON NET CLASS SETTLEMENT FUND FOR ASCEND COMMUNICATIONSECURITIES LITIGATION	30 52		0 00 0 00	30 52 0 00
11 Jun 02	MACROMEDIA INC COM CUSIP 558100105	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/18/86 THRU 1/9/87 ON NET CLASS SETTLEMENT FUND	1 937 12		0 00 0 00	1 937 12 0 00
Total United States		0 00		1,967 64		0 00	1 967 64 0 00
Total Equities		0 00		1,967 64		0 00	1 967 64 0 00
Total		0 00		1,967 64		0 00	1 967 64
Total Payment Income				0 00			0 00

Portfolio Statements

1 JAN 02 - 31 DEC 02

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Account Name
FREEDOM FORUM INC - MANNING & NAPIER

Account Number
2637682

Questions?

If you have any questions about this report call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information please call your Relationship Manager

JAMES R SCHILLER
CBJS

AUDITED

*No Data Available

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC MANNING-

◆ Change in Book and Market Value

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	Cost	Market value	For more information
Opening balance	76 504 147 86	77 567 758 91	
Miscellaneous cash receipts	15 014 59	15 014 59	See funding & disbursement summary
Interportfolio transfers in	37 974 77	37 974 77	See funding & disbursement summary
Total receipts	52 989 36	52 989 36	See funding & disbursement summary
Miscellaneous cash disbursements	15 014 59	15 014 59	See funding & disbursement summary
Interportfolio transfers out	- 33 291 847 07	33,291 847 07	See funding & disbursement summary
Security deliveries	45 170 290 33	46 502 346 76	See funding & disbursement summary
Total disbursements	78 477 151 99	79 809 208 42	See funding & disbursement summary
Income received	2 519 157 49	2 519 157 49	See income & expense summary
Expenses paid	57 498 70	57 498 70	See income & expense summary
Unrealized gain/loss change	0 00	1 063 611 05	See asset summary
Unrealized gain/loss on security movements	0 00	1 332 056 43	See funding & disbursement summary
Realized gain/loss	452 540 84	452 540 84	See realized gain/loss summary
Accrued income change	1 089 400 62	1 089 400 62	See income & expense summary
Total amortization expense	40 012 85	40 012 85	See income & expense summary
Total OID/MKT accretion income	135 228 61	135 228 61	See income & expense summary
Closing balance	0 00	0 00	

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ **Change in Cash Value**

	Market value	Cost	For more information
Opening balance	2 631 299 28	2 631 299 28	
Miscellaneous cash receipts	15 014 59	15 014 59	See funding & disbursement summary
Interportfolio transfers in	37 974 77	37 974 77	See funding & disbursement summary
Total receipts	52 989 36	52 989 36	See funding & disbursement summary
Miscellaneous cash disbursements	15 014 59	- 15 014 59	See funding & disbursement summary
Interportfolio transfers out	33 291 847 07	- 33 291 847 07	See funding & disbursement summary
Total disbursements	33 306 861 66	33 306 861 66	See funding & disbursement summary
Income received	2 519 157 49	2 519 157 49	See income & expense summary
Expenses paid	- 57,498 70	57 498 70	See income & expense summary
Capital changes	3,500 000 00	3 500 000 00	See capital change detail
Securities bought	28 916 935 88	28 916 935 88	See investment transaction summary
Securities sold	51 271 833 03	51 271 833 03	See investment transaction summary
Principal paydowns	2 306 017 08	2 306 017 08	See investment transaction summary
Closing balance	0 00	0 00	

Account number 2637682
 Account Name ZZ-FREEDOM FORUM INC-MANNING-

Portfolio Statement

31 DEC 2002

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Asset Summary

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Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		

NO DATA TO REPORT

Portfolio Statement

31 DEC 2002

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Asset Detail - Base Currency

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Description Shares/PAR value	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
				Market	Translation	

NO DATA TO REPORT

Portfolio Statement

31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

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◆ Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Investment Transaction Summary

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Asset type	Transaction amount		Cost	Market	Realized gain/loss		Total
	Principal	Accrued Interest			Translation		
<i>Principal Paydowns</i>							
Fixed Income							
Government mortgage backed securities	2,306,017.08	000	2,315,964.66	9,947.58	0.00		- 9,947.58
Total fixed income	2,306,017.08	000	- 2,315,964.66	- 9,947.58	0.00		9,947.58
Total principal paydowns	2,306,017.08	000	2,315,964.66	9,947.58	0.00		9,947.58
<i>Purchases</i>							
Fixed Income							
Government bonds	19,239,311.79	328,259,000	19,239,311.79	0.00	0.00		0.00
Government agencies	1,811,496.09	50,338,890	1,811,496.09	0.00	0.00		0.00
Corporate bonds	7,866,128.00	103,186,110	7,866,128.00	0.00	0.00		0.00
Total fixed income	- 28,916,935.88	481,784,000	28,916,935.88	0.00	0.00		0.00
Total purchases	28,916,935.88	481,784,000	28,916,935.88	0.00	0.00		0.00
<i>Sales</i>							
Fixed Income							
Government bonds	25,527,622.88	394,066,550	25,127,868.74	399,753.94	0.00		399,753.94
Government agencies	6,659,123.00	48,827,460	6,394,680.47	264,442.53	0.00		264,442.53
Corporate bonds	14,647,233.45	312,279,170	14,896,719.59	249,486.14	0.00		249,486.14
Government mortgage backed securities	1,700,853.90	7,411,050	1,666,385.90	34,468.00	0.00		34,468.00
Asset backed securities	2,737,000.00	98,947,920	2,697,571.23	39,428.77	0.00		39,428.77
Index linked government bonds	0.00	000	1,903.12	1,903.12	0.00		1,903.12
Total fixed income	51,271,833.03	861,533,050	- 50,781,322.81	490,510.22	0.00		490,510.22
Total sales	51,271,833.03	861,533,050	50,781,322.81	490,510.22	0.00		490,510.22
Total	24,660,914.23	379,749,050	- 24,180,351.59	480,562.64	0.00		480,562.64

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Principal Paydowns									
Fixed Income									
Government mortgage backed securities									
United States - USD									
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG CUSIP 362054KG2	406 400 0 000000	406 40	000	435 14	28 74	0 00		28 74
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG CUSIP 36215QNV5	1 250 0 000000	1 25	000	1 34	0 09	0 00		0 09
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 146154 SER 2016 9 DUE 12 15-2016 REG CUSIP 36215VH74	56 430 0 000000	56 43	000	60 42	3 99	0 00		3 99
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 170147 9 DUE 09 15 2016 REG CUSIP 36216N5G4	49 810 0 000000	49 81	000	53 33	3 52	0 00		3 52
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 174338 9 DUE 01-15-2020 REG CUSIP 36216TS35	- 13 200 0 000000	13 20	000	14 13	0 93	0 00		0 93
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 198861 9 DUE 01-15-2017 REG CUSIP 36217N221	- 52 480 0 000000	52 48	000	55 67	- 3 19	0 00		3 19
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 206370 SER 2017 9 DUE 02 15 2017 REG CUSIP 36217XFK1	- 43 498 350 0 000000	43 498 35	000	46 786 05	3 287 70	0 00		3 287 70
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 210153 9 DUE 03 15 2017 REG CUSIP 362172MA3	36 170 0 000000	36 17	000	38 40	2 23	0 00		2 23
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71	480 080 0 000000	480 08	000	514 15	34 07	0 00		34 07
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 307869 SER 2021 8 DUE 07 15 2021 REG CUSIP 36223HCE5	7 920 0 000000	7 92	000	8 46	0 54	0 00		0 54
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 412294 9 DUE 08 15 2027 REG CUSIP 36206H7F9	49 520 0 000000	49 52	000	52 52	3 00	0 00		3 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ-FREEDOM FORUM INC-MANNING.

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Principal Paydowns

Fixed Income

15 Jan 02	Settled	GNMA POOL # 424373 8 DUE 07-15-2027 REG	CUSIP 36206XKW0	- 19 640	19 64	000	20 83	- 1 19	0 00	- 1 19		
15 Jan 02	Settled	GNMA POOL # 433747 SER 2028 8 DUE	CUSIP 36207JZL0	180 170	180 17	000	176 31	3 86	0 00	3 86		
15 Jan 02	Settled	GNMA POOL # 438917 SER 2028 6 DUE	CUSIP 36207QSE8	449 410	449 41	000	439 79	9 62	0 00	9 62		
15 Jan 02	Settled	GNMA POOL # 442204 8 DUE 09 15-2026 REG	CUSIP 36207UGM4	- 314 640	314 64	000	333 75	19 11	0 00	19 11		
15 Jan 02	Settled	GNMA POOL # 445748 8 DUE 07 15 2027 REG	CUSIP 36207YEV8	47 890	47 89	000	50 80	2 91	0 00	2 91		
15 Jan 02	Settled	GNMA POOL # 447738 8 DUE 06 15 2027 REG	CUSIP 36208DLT0	16 380	16 38	000	17 37	- 0 99	0 00	0 99		
15 Jan 02	Settled	GNMA POOL # 451389 8 DUE 08 15 2027 REG	CUSIP 36208HNE2	90 630	90 63	000	- 96 13	- 5 50	0 00	5 50		
15 Jan 02	Settled	GNMA POOL # 458915 SER 2028 6 DUE	CUSIP 36208RYL2	35 502 740	35 502 74	000	34 742 76	759 98	0 00	759 98		
15 Jan 02	Settled	GNMA POOL # 459252 SER 2028 7 5 DUE	CUSIP 36208SEZ1	- 2 791 440	2 791 44	000	- 2 772 68	18 76	0 00	18 76		
15 Jan 02	Settled	GNMA POOL # 460207 SER 2028 8 DUE	CUSIP 36208TGC7	- 10 760	10 76	000	11 52	0 76	0 00	- 0 76		
15 Jan 02	Settled	GNMA POOL # 461671 SER 2028 6 DUE	CUSIP 36208U2C0	443 130	443 13	000	433 64	9 49	0 00	9 49		
15 Jan 02	Settled	GNMA POOL # 463814 SER 2028 8 DUE	CUSIP 36208XGX3	60 260	60 26	000	- 58 97	1 29	0 00	1 29		

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ-FREEDOM FORUM INC-MANNING-

Investment Transaction Detail

Trade date Security description Shares/PAR Transaction amount Cost Market Translation Total
 Settle date Asset ID Broker/Commission Principal Accrued Interest Realized gain/loss

Principal Paydowns

Fixed Income

15 Jan 02	GNMA POOL # 465525 SER 2028 6 DUE	7 227 840	7 227 84	000	7 073 12	154 72	0 00	154 72
15 Jan 02	Settled							
15 Jan 02	CUSIP 36209AD64	0 000000						
15 Jan 02	GNMA POOL # 468105 SER 2028 9 DUE	934 540	934 54	000	1 000 54	66 00	0 00	66 00
15 Jan 02	Settled							
15 Jan 02	CUSIP 36209AY42	0 000000						
15 Jan 02	GNMA POOL # 471276 SER 2028 9 DUE	29 610	29 61	000	31 70	2 09	0 00	2 09
15 Jan 02	Settled							
15 Jan 02	CUSIP 36209GQ59	0 000000						
15 Jan 02	GNMA POOL # 472053 SER 2028 6 DUE	167 880	167 88	000	164 20	3 59	0 00	3 59
15 Jan 02	Settled							
15 Jan 02	CUSIP 36209HMA0	0 000000						
15 Jan 02	GNMA POOL # 473989 SER 2028 6 DUE	890 420	890 42	000	872 26	18 16	0 00	18 16
15 Jan 02	Settled							
15 Jan 02	CUSIP 36209KRJ9	0 000000						
15 Jan 02	GNMA POOL # 474663 SER 2028 6 DUE	94 540	94 54	000	92 52	2 02	0 00	2 02
15 Jan 02	Settled							
15 Jan 02	CUSIP 36209LJGZ	0 000000						
15 Jan 02	GNMA POOL # 476308 SER 2028 6 DUE	39 738 910	39 738 91	000	38 888 25	850 66	0 00	850 66
15 Jan 02	Settled							
15 Jan 02	CUSIP 36209NDM1	0 000000						
15 Jan 02	GNMA POOL # 478052 SER 2028 6 DUE	- 32 300	32 30	000	31 61	0 69	0 00	0 69
15 Jan 02	Settled							
15 Jan 02	CUSIP 36209QBVG	0 000000						
15 Jan 02	GNMA POOL # 480399 SER 2028 6 DUE	38 379 550	38 379 55	000	37 557 99	821 56	0 00	821 56
15 Jan 02	Settled							
15 Jan 02	CUSIP 36209SUY5	0 000000						
15 Jan 02	GNMA POOL # 513034 SER 2029 7 DUE	- 98 327 060	98 327 06	000	95 699 88	2 627 18	0 00	2 627 18
15 Jan 02	Settled							
15 Jan 02	CUSIP 36211G4T7	0 000000						
15 Jan 02	GNMA POOL # 530067 SER 2030 8 DUE	- 89 346 840	89 346 84	000	90 226 35	879 51	0 00	879 51
15 Jan 02	Settled							
15 Jan 02	CUSIP 36212CZ87	0 000000						
15 Jan 02	GNMA POOL # 780501 9 DUE 12 15 2026 REG	241 140	241 14	000	255 79	14 65	0 00	14 65
15 Jan 02	Settled							
15 Jan 02	CUSIP 36225ARW2	0 000000						

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Principal Paydowns

Fixed Income

15 Jan 02 15 Jan 02 Settled	GNMA POOL # 780537 6 DUE 08-15-2026 REG CUSIP 36225AS27	- 43,820 350 0 000000	43 820 35	000	- 41 423 83	2 396 42	0 00	2 396 42
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 780770 6 DUE 04-15 2028 REG CUSIP 36225A2B5	60 645 300 0 000000	60 645 30	000	60 057 80	587 50	0 00	587 50
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 025495 SER 2008 9 DUE 10-15-2008 REG CUSIP 362054KG2	536 180 0 000000	536 18	000	574 09	- 37 91	0 00	37 91
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 141804 SER 2016 9 DUE 09 15-2016 REG CUSIP 36215QNV5	- 1 260 0 000000	1 26	000	1 35	0 09	0 00	0 09
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 148154 SER 2016 9 DUE 12-15 2016 REG CUSIP 36215VH74	- 56 870 0 000000	56 87	000	60 89	4 02	0 00	4 02
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 170147 9 DUE 09 15-2016 REG CUSIP 36216N5G4	- 50 200 0 000000	50 20	000	- 53 75	- 3 55	0 00	3 55
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 174338 9 DUE 01 15 2020 REG CUSIP 36216TS35	13 310 0 000000	13 31	000	14 25	0 94	0 00	0 94
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 198861 9 DUE 01 15-2017 REG CUSIP 36217NZ21	52 890 0 000000	52 89	000	56 10	- 3 21	0 00	- 3 21
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 206370 SER 2017 9 DUE 02 15-2017 REG CUSIP 36217XFK1	488 400 0 000000	488 40	000	525 31	38 91	0 00	38 91
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 210153 9 DUE 03-15 2017 REG CUSIP 362172MA3	5,333 090 0 000000	5 333 09	000	- 5 661 89	328 80	0 00	328 80
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71	- 5 930 0 000000	5 93	000	6 35	0 42	0 00	- 0 42
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 307969 SER 2021 9 DUE 07-15-2021 REG CUSIP 36223HCE5	- 7 990 0 000000	7 99	000	8 54	0 55	0 00	0 55

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ'FREEDOM FORUM INC -MANNING-

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transaction	
Principal Paydowns								
Fixed Income								
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 412294 9 DUE 08 15-2027 REG CUSIP 36206H7F9	- 48 920 0 000000	49 92	000	52 95	3 03	0 00	3 03
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 424373 9 DUE 07 15 2027 REG CUSIP 36206XMW0	- 20 260 0 000000	20 26	000	21 49	1 23	0 00	1 23
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 433747 SER 2028 6 DUE 04 15 2028 REG CUSIP 36207JZL0	185 400 0 000000	185 40	000	181 43	3 97	0 00	3 97
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 438917 SER 2028 6 DUE 08 15 2028 REG CUSIP 36207QSE8	451 850 0 000000	451 85	000	442 18	9 67	0 00	9 67
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 442204 9 DUE 09 15 2026 REG CUSIP 36207UGM4	323 270 0 000000	323 27	000	342 90	19 63	0 00	19 63
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 445748 9 DUE 07 15 2027 REG CUSIP 36207YEV8	- 34 690 0 000000	34 69	000	36 80	2 11	0 00	2 11
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 447738 9 DUE 06 15 2027 REG CUSIP 36208DLT0	16 510 0 000000	16 51	000	17 51	1 00	0 00	1 00
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 36208HNE2	3 104 170 0 000000	3 104 17	000	3 292 48	188 31	0 00	188 31
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 458915 SER 2028 6 DUE 08 15 2028 REG CUSIP 36208RYL2	539 750 0 000000	539 75	000	528 20	11 55	0 00	11 55
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 459252 SER 2028 7 5 DUE 02 15-2028 REG CUSIP 36208SEZ1	2 779 850 0 000000	2 779 85	000	2 761 17	18 68	0 00	18 68
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 460207 SER 2028 9 DUE 04 15 2028 REG CUSIP 36208TQ07	- 10 840 0 000000	10 84	000	11 61	0 77	0 00	0 77
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 461671 SER 2028 6 DUE 08 15 2028 REG CUSIP 36208U2C0	445 520 0 000000	445 52	000	435 98	9 54	0 00	9 54

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ-FREEDOM FORUM INC-MANNING.

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Principal Paydowns

Fixed Income

15 Feb 02	GNMA POOL # 463814 SER 2028 6 DUE	61 150	61 15	000	59 84	1 31	0 00	1 31				
15 Feb 02	GNMA POOL # 46525 SER 2028 6 DUE	826 550	826 55	000	808 86	17 69	0 00	17 69				
15 Feb 02	GNMA POOL # 466105 SER 2028 8 DUE	- 187 946 430	187 946 43	000	- 201 220 41	13 273 98	0 00	13 273 98				
15 Feb 02	GNMA POOL # 471276 SER 2028 8 DUE	29 840	29 84	000	31 95	2 11	0 00	2 11				
15 Feb 02	GNMA POOL # 472053 SER 2028 6 DUE	- 188 590	188 59	000	- 184 55	4 04	0 00	4 04				
15 Feb 02	GNMA POOL # 473989 SER 2028 6 DUE	999 860	999 86	000	979 47	20 39	0 00	20 39				
15 Feb 02	GNMA POOL # 474663 SER 2028 6 DUE	77 940	77 94	000	76 27	1 67	0 00	1 67				
15 Feb 02	GNMA POOL # 476308 SER 2028 6 DUE	- 31,239 610	31 348 61	000	- 30 667 77	670 84	0 00	670 84				
15 Feb 02	GNMA POOL # 478052 SER 2028 6 DUE	- 34 300	34 30	000	33 57	0 73	0 00	0 73				
15 Feb 02	GNMA POOL # 480399 SER 2028 6 DUE	598 530	598 53	000	- 583 78	12 77	0 00	12 77				
15 Feb 02	GNMA POOL # 513034 SER 2029 7 DUE	- 78 218 860	78 218 86	000	- 77 103 20	2 116 66	0 00	2 116 66				
15 Feb 02	GNMA POOL # 530067 SER 2030 8 DUE	- 90 108 910	90 108 91	000	90 993 90	886 99	0 00	886 99				

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ'FREEDOM FORUM INC MANNING-

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total	
			Principal	Accrued Interest		Market	Translation			
Principal Paydowns										
Fixed Income										
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 780501 9 DUE 12 15 2026 REG CUSIP 36225ARW2	438 470 0 000000	438 47	000	465 10	26 63	0 00		26 63	
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 780537 6 DUE 08 15 2026 REG CUSIP 36225AS27	27 157 000 0 000000	27 157 00	000	25 671 85	1 485 15	0 00		1 485 15	
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 780770 6 DUE 04 15 2028 REG CUSIP 36225A2B5	47 295 870 0 000000	47 295 87	000	46 837 69	458 18	0 00		458 18	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG CUSIP 362054KG2	438 240 0 000000	438 24	000	469 23	30 99	0 00		30 99	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG CUSIP 36215QNV5	1 270 0 000000	1 27	000	1 36	0 09	0 00		0 09	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 146154 SER 2016 9 DUE 12 15 2016 REG CUSIP 36215VH74	58 200 0 000000	58 20	000	62 31	4 11	0 00		4 11	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 170147 9 DUE 09 15 2016 REG CUSIP 36216N5G4	50 600 0 000000	50 60	000	54 18	3 58	0 00		3 58	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 174338 9 DUE 01 15 2020 REG CUSIP 36216TS35	13 410 0 000000	13 41	000	14 36	0 95	0 00		0 95	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 198861 9 DUE 01 15 2017 REG CUSIP 36217NZ21	53 310 0 000000	53 31	000	56 55	3 24	0 00		3 24	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 206370 SER 2017 9 DUE 02 15 2017 REG CUSIP 36217XFK1	532 290 0 000000	532 29	000	572 52	40 23	0 00		40 23	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 210153 9 DUE 03 15 2017 REG CUSIP 362172MA3	- 23 180 0 000000	23 18	000	24 61	1 43	0 00		1 43	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71	325 440 0 000000	325 44	000	- 348 54	23 10	0 00		23 10	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC.-MANNING-

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Principal Payouts

Fixed Income

15 Mar 02 15 Mar 02 Settled	GNMA POOL # 307969 SER 2021 9 DUE 07-15-2021 REG CUSIP 36223HCE5	- 8 050 0 000000	8 05	000	- 8 60	0 55	0 00	0 55
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 412294 9 DUE 08 15 2027 REG CUSIP 36206H7F9	50 300 0 000000	50 30	000	- 53 35	3 05	0 00	3 05
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 424373 9 DUE 07 15 2027 REG CUSIP 36206XMW0	- 20 420 0 000000	20 42	000	21 66	1 24	0 00	1 24
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 433747 SER 2028 6 DUE 04 15 2028 REG CUSIP 36207JZL0	186 400 0 000000	186 40	000	182 41	3 99	0 00	3 99
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 438917 SER 2028 6 DUE 08 15 2028 REG CUSIP 36207QSE8	457 080 0 000000	457 08	000	447 30	9 78	0 00	9 78
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 442204 9 DUE 09 15 2026 REG CUSIP 36207UGM4	47 598 240 0 000000	47 598 24	000	50 489 16	- 2 890 92	0 00	2 890 92
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 445748 9 DUE 07 15-2027 REG CUSIP 36207YEV8	34 840 0 000000	34 84	000	- 36 96	- 2 12	0 00	2 12
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 447738 9 DUE 06 15 2027 REG CUSIP 36208DLT0	16 640 0 000000	16 64	000	- 17 65	- 1 01	0 00	- 1 01
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 36208HNE2	10 230 330 0 000000	10 230 33	000	10 850 93	- 620 60	0 00	620 60
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 458915 SER 2028 8 DUE 08 15 2028 REG CUSIP 36208RYL2	536 710 0 000000	536 71	000	525 22	11 49	0 00	11 49
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 459252 SER 2028 7 5 DUE 02-15 2028 REG CUSIP 36208SEZ1	2 789 260 0 000000	2,789 26	000	2 780 45	18 81	0 00	18 81
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 460207 SER 2028 9 DUE 04-15 2028 REG CUSIP 36208TGQ7	- 10 920 0 000000	10 92	000	- 11 69	- 0 77	0 00	0 77

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ'FREEDOM FORUM INC -MANNING-

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
<i>Principal Paydowns</i>									
Fixed Income									
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 461671 SER 2028 6 DUE 08 15 2028 REG CUSIP 36208U2C0	- 447 940 0 000000	447 94	000	438 35	9 59	0 00		9 59
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 463814 SER 2028 6 DUE 04 15 2028 REG CUSIP 36209XGX3	4 408 130 0 000000	4 408 13	000	4 313 77	94 36	0 00		94 36
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 465525 SER 2028 8 DUE 04 15 2028 REG CUSIP 36209AD64	5 707 420 0 000000	5 707 42	000	5 585 25	122 17	0 00		122 17
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 466105 SER 2028 9 DUE 09 15 2028 REG CUSIP 36209AYA2	757 740 0 000000	757 74	000	811 26	53 52	0 00		53 52
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 471276 SER 2028 9 DUE 02 15 2028 REG CUSIP 36209GQ59	30 090 0 000000	30 09	000	32 22	2 13	0 00		2 13
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 472053 SER 2028 6 DUE 07 15 2028 REG CUSIP 36209HMA0	160 580 0 000000	160 58	000	157 14	3 44	0 00		3 44
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 473989 SER 2028 6 DUE 07-15 2028 REG CUSIP 36209KRJ9	903 820 0 000000	903 82	000	885 39	18 43	0 00		18 43
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 474663 SER 2028 6 DUE 08 15 2028 REG CUSIP 36209LJG2	77 110 0 000000	77 11	000	75 46	1 65	0 00		1 65
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 476308 SER 2028 8 DUE 05 15 2028 REG CUSIP 36209NDM1	817 940 0 000000	817 94	000	800 43	17 51	0 00		17 51
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 478052 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209QBV6	39 350 0 000000	39 35	000	38 51	0 84	0 00		0 84
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 480399 SER 2028 6 DUE 07 15 2028 REG CUSIP 36209SUY5	423 570 0 000000	423 57	000	414 50	9 07	0 00		9 07
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 513034 SER 2029 7 DUE 08 15 2029 REG CUSIP 36211G4T7	20 581 160 0 000000	20 581 16	000	20 031 26	549 90	0 00		549 90

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC.-MANNING-

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total	
			Principal	Accrued Interest		Market	Translation			
Principal Paydowns										
Fixed Income										
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 530067 SER 2030 8 DUE 07-15-2030 REG CUSIP 36212CZ87	20 605 300 0 000000	20 605 30	000	20 808 13	202 83	0 00		- 202 83	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 780501 8 DUE 12 15 2026 REG CUSIP 36225ARW2	- 398 140 0 000000	388 14	000	- 422 32	24 18	0 00		24 18	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 780537 6 DUE 08 15 2028 REG CUSIP 36225AS27	- 37 759 280 0 000000	37 759 28	000	35 694 32	2 064 96	0 00		2 064 96	
15 Mar 02 15 Mar 02 Settled	GNMA POOL # 780770 8 DUE 04 15 2028 REG CUSIP 36225A2B5	35 212 080 0 000000	35 212 08	000	- 34 870 96	341 12	0 00		341 12	
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 025495 SER 2008 9 DUE 10-15-2008 REG CUSIP 362054KG2	151 870 0 000000	151 87	000	- 162 61	- 10 74	0 00		10 74	
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 141804 SER 2018 9 DUE 09 15 2016 REG CUSIP 36215QNV5	- 1 280 0 000000	1 28	000	1 37	0 09	0 00		- 0 09	
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 148154 SER 2016 9 DUE 12-15 2016 REG CUSIP 36215VH74	57 780 0 000000	57 78	000	61 86	4 08	0 00		- 4 08	
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 170147 9 DUE 09 15 2016 REG CUSIP 36218N5G4	4 626 690 0 000000	4 626 69	000	4 953 62	326 93	0 00		326 93	
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 174338 9 DUE 01 15-2020 REG CUSIP 36216TS35	13 520 0 000000	13 52	000	- 14 47	0 95	0 00		0 95	
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 198861 9 DUE 01 15 2017 REG CUSIP 36217NZ21	53 730 0 000000	53 73	000	57 00	3 27	0 00		- 3 27	
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 206370 SER 2017 9 DUE 02 15 2017 REG CUSIP 36217XFK1	573 670 0 000000	573 67	000	617 03	43 38	0 00		43 38	
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 210153 9 DUE 03 15 2017 REG CUSIP 362172MA3	23 360 0 000000	23 36	000	24 80	- 1 44	0 00		1 44	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount	Cost	Market	Translation	Total
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Principal Paydowns

Fixed Income

15 Apr 02	GNMA POOL # 224518 SER 2017 9 DUE	5 260	5 26	5 63	0 37	0 00	0 37
15 Apr 02	10 15 2017 REG						
15 Apr 02	CUSIP 36218KK71	0 000000					
15 Apr 02	GNMA POOL # 307969 SER 2021 9 DUE	- 8 330	8 33	8 90	0 57	0 00	0 57
15 Apr 02	07 15 2021 REG						
15 Apr 02	CUSIP 36223HC65	0 000000					
15 Apr 02	GNMA POOL # 412284 9 DUE 08-15 2027 REG	50 700	50 70	- 53 77	3 07	0 00	3 07
15 Apr 02	CUSIP 36206H7F9	0 000000					
15 Apr 02	GNMA POOL # 424373 9 DUE 07 15 2027 REG	20 580	20 58	21 83	1 25	0 00	1 25
15 Apr 02	CUSIP 36206XMMW0	0 000000					
15 Apr 02	GNMA POOL # 433747 SER 2028 6 DUE	179 060	179 06	175 23	3 83	0 00	3 83
15 Apr 02	04 15 2028 REG						
15 Apr 02	CUSIP 36207J2L0	0 000000					
15 Apr 02	GNMA POOL # 438917 SER 2028 6 DUE	458 220	458 22	448 41	9 81	0 00	9 81
15 Apr 02	08 15 2028 REG						
15 Apr 02	CUSIP 36207Q5E8	0 000000					
15 Apr 02	GNMA POOL # 442204 9 DUE 09 15 2026 REG	28 513 410	28 513 41	30 245 20	1 731 79	0 00	1 731 79
15 Apr 02	CUSIP 36207UGM4	0 000000					
15 Apr 02	GNMA POOL # 445748 9 DUE 07 15 2027 REG	- 3 871 070	3 871 07	4 106 22	235 15	0 00	- 235 15
15 Apr 02	CUSIP 36207YEV8	0 000000					
15 Apr 02	GNMA POOL # 447738 9 DUE 08 15 2027 REG	16 780	16 78	17 80	1 02	0 00	1 02
15 Apr 02	CUSIP 36208D1T0	0 000000					
15 Apr 02	GNMA POOL # 451389 9 DUE 08-15 2027 REG	2 691 220	2 691 22	2 854 48	163 26	0 00	163 26
15 Apr 02	CUSIP 36208HNE2	0 000000					
15 Apr 02	GNMA POOL # 458915 SER 2028 6 DUE	545 250	545 25	533 58	11 67	0 00	11 67
15 Apr 02	08 15 2028 REG						
15 Apr 02	CUSIP 36208RYL2	0 000000					
15 Apr 02	GNMA POOL # 459252 SER 2028 7 5 DUE	58 487 010	58 487 01	58 094 05	392 96	0 00	392 96
15 Apr 02	02 15 2028 REG						
15 Apr 02	CUSIP 36208SEZ1	0 000000					

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

-Realized gain/loss

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ FREEDOM FORUM INC.-MANNING.

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total
 Trade date Status Broker/Commission Total

Principal Paydowns

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total
15 Apr 02	GNMA POOL # 460207 SER 2028 9 DUE	04 15 2028 REG	CUSIP 382081GQ7	0 000000	11 02	11 80	0 00	0 00	11 80	- 0 78	0 00	0 78
15 Apr 02	GNMA POOL # 461871 SER 2028 6 DUE	08 15 2028 REG	CUSIP 38208U2C0	0 000000	450 36	440 72	0 00	0 00	440 72	9 64	0 00	9 64
15 Apr 02	GNMA POOL # 463814 SER 2028 6 DUE	04-15-2028 REG	CUSIP 36208XGX3	0 000000	53 95	52 80	0 00	0 00	52 80	1 15	0 00	1 15
15 Apr 02	GNMA POOL # 465525 SER 2028 6 DUE	04 15 2028 REG	CUSIP 36209AD64	0 000000	- 24 642 77	24 115 28	0 00	0 00	24 115 28	527 49	0 00	527 49
15 Apr 02	GNMA POOL # 466105 SER 2028 9 DUE	09 15 2028 REG	CUSIP 36209AV2	0 000000	763 75	817 69	0 00	0 00	817 69	53 94	0 00	53 94
15 Apr 02	GNMA POOL # 471278 SER 2028 9 DUE	02 15 2028 REG	CUSIP 36209GQ59	0 000000	30 31	32 45	0 00	0 00	32 45	- 2 14	0 00	2 14
15 Apr 02	GNMA POOL # 472053 SER 2028 6 DUE	07-15-2028 REG	CUSIP 36209HMA0	0 000000	7 275 32	7 119 58	0 00	0 00	7 119 58	155 74	0 00	155 74
15 Apr 02	GNMA POOL # 473889 SER 2028 6 DUE	07-15-2028 REG	CUSIP 36209KRJ9	0 000000	37 859 34	37 087 35	0 00	0 00	37 087 35	771 99	0 00	771 99
15 Apr 02	GNMA POOL # 474683 SER 2028 6 DUE	08 15 2028 REG	CUSIP 38209LJG2	0 000000	77 51	75 85	0 00	0 00	75 85	1 66	0 00	1 66
15 Apr 02	GNMA POOL # 476308 SER 2028 6 DUE	05 15-2028 REG	CUSIP 36209NDM1	0 000000	797 53	- 780 46	0 00	0 00	- 780 46	17 07	0 00	17 07
15 Apr 02	GNMA POOL # 478052 SER 2028 6 DUE	05 15-2028 REG	CUSIP 36209QBV6	0 000000	37 71	36 90	0 00	0 00	36 90	0 81	0 00	0 81
15 Apr 02	GNMA POOL # 480399 SER 2028 6 DUE	07 15-2028 REG	CUSIP 38209SUV5	0 000000	414 43	405 56	0 00	0 00	405 56	8 87	0 00	8 87

Fixed Income

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
<i>Principal Paydowns</i>									
Fixed Income									
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 513034 SER 2029 7 DUE 08 15 2029 REG CUSIP 36211G4T7	46 375 160 0 000000	46 375 16	000	45 136 07	1 239 09	0 00		1 239 09
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG CUSIP 36212CZ87	101 508 350 0 000000	101 508 35	000	102 507 57	999 22	0 00		999 22
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 780501 9 DUE 12 15 2026 REG CUSIP 36225ARW2	- 265 090 0 000000	265 09	000	281 19	16 10	0 00		16 10
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 780537 6 DUE 08-15 2026 REG CUSIP 36225AS27	- 9 738 630 0 000000	9 738 63	000	9 206 05	532 58	0 00		532 58
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 780770 6 DUE 04 15 2028 REG CUSIP 36225A2B5	56 632 790 0 000000	56 632 79	000	56 084 16	548 63	0 00		548 63
15 May 02 15 May 02 Settled	GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG CUSIP 362054KG2	140 240 0 000000	140 24	000	150 16	9 92	0 00		9 92
15 May 02 15 May 02 Settled	GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG CUSIP 36215QNV5	1 290 0 000000	1 29	000	1 38	0 09	0 00		0 09
15 May 02 15 May 02 Settled	GNMA POOL # 146154 SER 2016 9 DUE 12 15 2016 REG CUSIP 36215VH74	58 240 0 000000	58 24	000	62 36	4 12	0 00		4 12
15 May 02 15 May 02 Settled	GNMA POOL # 170147 9 DUE 09 15 2016 REG CUSIP 36216N5G4	38 160 0 000000	38 16	000	40 86	2 70	0 00		2 70
15 May 02 15 May 02 Settled	GNMA POOL # 174338 9 DUE 01 15 2020 REG CUSIP 36216TS35	- 13 630 0 000000	13 63	000	14 59	0 96	0 00		0 96
15 May 02 15 May 02 Settled	GNMA POOL # 198861 9 DUE 01 15 2017 REG CUSIP 36217NZ21	54 160 0 000000	54 16	000	57 45	3 29	0 00		3 29
15 May 02 15 May 02 Settled	GNMA POOL # 206370 SER 2017 9 DUE 02 15 2017 REG CUSIP 36217XFK1	20 894 370 0 000000	20 894 37	000	22 473 61	1 579 24	0 00		1 579 24

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC.-MANNING-

◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Principal Paydowns								
Fixed Income								
15 May 02 15 May 02 Settled	GNMA POOL # 224518 9 DUE 03 15 2017 REG CUSIP 362172MA3	- 23 550 0 000000	23 55	000	25 00	1 45	0 00	- 1 45
15 May 02 15 May 02 Settled	GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71	35 190 0 000000	35 19	000	37 69	2 50	0 00	- 2 50
15 May 02 15 May 02 Settled	GNMA POOL # 307969 SER 2021 9 DUE 07-15-2021 REG CUSIP 38223HCE5	- 8 180 0 000000	8 18	000	- 8 74	- 0 56	0 00	0 56
15 May 02 15 May 02 Settled	GNMA POOL # 412294 9 DUE 08 15 2027 REG CUSIP 36206H7F9	54 450 0 000000	54 45	000	57 75	3 30	0 00	3 30
15 May 02 15 May 02 Settled	GNMA POOL # 424373 9 DUE 07-15 2027 REG CUSIP 36206XMW0	- 20 740 0 000000	20 74	000	- 22 00	1 26	0 00	- 1 26
15 May 02 15 May 02 Settled	GNMA POOL # 433747 SER 2028 6 DUE 04 15 2028 REG CUSIP 36207JZL0	- 196 300 0 000000	196 30	000	- 192 10	4 20	0 00	4 20
15 May 02 15 May 02 Settled	GNMA POOL # 438917 SER 2028 6 DUE 08-15 2028 REG CUSIP 36207QSE8	454 890 0 000000	454 89	000	445 15	9 74	0 00	9 74
15 May 02 15 May 02 Settled	GNMA POOL # 442204 9 DUE 09 15 2026 REG CUSIP 36207UGM4	255 580 0 000000	255 58	000	271 10	15 52	0 00	15 52
15 May 02 15 May 02 Settled	GNMA POOL # 445748 9 DUE 07 15 2027 REG CUSIP 36207YEV8	31 880 0 000000	31 88	000	33 82	1 94	0 00	1 94
15 May 02 15 May 02 Settled	GNMA POOL # 447738 9 DUE 06 15-2027 REG CUSIP 36208DLT0	6 466 470 0 000000	6 466 47	000	6 858 51	392 04	0 00	392 04
15 May 02 15 May 02 Settled	GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 36208HNE2	69 200 0 000000	69 20	000	- 73 40	4 20	0 00	- 4 20
15 May 02 15 May 02 Settled	GNMA POOL # 458915 SER 2028 6 DUE 08 15 2028 REG CUSIP 36208RYL2	- 522 570 0 000000	522 57	000	511 38	11 19	0 00	11 19

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC MANNING-

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Principal Paydowns								
Fixed Income								
15 May 02 15 May 02 Settled	GNMA POOL # 459252 SER 2028 7 5 DUE 02 15 2028 REG CUSIP 36208SEZ1	- 98 864 870 0 000000	98 864 87	000	98 200 62	664 25	0 00	664 25
15 May 02 15 May 02 Settled	GNMA POOL # 460207 SER 2028 9 DUE 04 15 2028 REG CUSIP 36208TGQ7	11 100 0 000000	11 10	000	11 89	0 78	0 00	0 79
15 May 02 15 May 02 Settled	GNMA POOL # 461671 SER 2028 8 DUE 08 15 2028 REG CUSIP 36208U2C0	- 452 800 0 000000	452 80	000	443 11	9 69	0 00	9 69
15 May 02 15 May 02 Settled	GNMA POOL # 463814 SER 2028 6 DUE 04 15 2028 REG CUSIP 36208XGX3	53 650 0 000000	53 65	000	52 50	1 15	0 00	1 15
15 May 02 15 May 02 Settled	GNMA POOL # 465525 SER 2028 6 DUE 04 15 2028 REG CUSIP 36209AD64	- 4 789 050 0 000000	4 789 05	000	4 686 54	102 51	0 00	102 51
15 May 02 15 May 02 Settled	GNMA POOL # 466105 SER 2028 9 DUE 09 15-2028 REG CUSIP 36209AYA2	150 012 560 0 000000	150 012 56	000	160 607 41	10 594 85	0 00	10 594 85
15 May 02 15 May 02 Settled	GNMA POOL # 471276 SER 2028 9 DUE 02 15-2028 REG CUSIP 36209GQ59	30 560 0 000000	30 56	000	32 72	2 16	0 00	2 16
15 May 02 15 May 02 Settled	GNMA POOL # 472053 SER 2028 6 DUE 07-15 2028 REG CUSIP 36209HMA0	179 500 0 000000	179 50	000	175 66	3 84	0 00	3 84
15 May 02 15 May 02 Settled	GNMA POOL # 473989 SER 2028 6 DUE 07 15 2028 REG CUSIP 36209KRJ9	- 36 974 650 0 000000	36 974 65	000	36 220 70	753 95	0 00	753 95
15 May 02 15 May 02 Settled	GNMA POOL # 474663 SER 2028 6 DUE 08 15 2028 REG CUSIP 36209LJG2	- 4 511 150 0 000000	4 511 15	000	4 414 58	96 57	0 00	96 57
15 May 02 15 May 02 Settled	GNMA POOL # 476308 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209NDM1	940 050 0 000000	940 05	000	919 93	20 12	0 00	20 12
15 May 02 15 May 02 Settled	GNMA POOL # 478052 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209QBV6	35 460 0 000000	35 46	000	34 70	0 76	0 00	0 76

Portfolio Statement

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Total
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Principal Paydowns

Fixed Income

15 May 02	GNMA POOL # 480399 SER 2028 6 DUE	07 15 2028 REG	CUSIP 362095UV5	0 000000	416 680	416 680	0 000000	0 000000	8 92	8 92	0 00	8 92
15 May 02	GNMA POOL # 513034 SER 2029 7 DUE	08-15-2029 REG	CUSIP 36211G417	0 000000	- 25 314 850	25 314 850	- 24 638 47	0 000000	678 38	678 38	0 00	678 38
15 May 02	GNMA POOL # 530087 SER 2030 8 DUE	07 15 2030 REG	CUSIP 36212C287	0 000000	- 24 629 850	24 629 850	24 872 30	- 242 45	242 45	242 45	0 00	242 45
15 May 02	GNMA POOL # 780501 9 DUE 12-15 2026 REG	CUSIP 36225ARW2	0 000000	- 184 080	184 080	184 080	195 26	- 11 18	11 18	11 18	0 00	11 18
15 May 02	GNMA POOL # 780537 8 DUE 08-15 2026 REG	CUSIP 38225ASZ7	0 000000	23 847 050	23 847 050	23 847 050	- 22 637 45	1 309 60	1 309 60	1 309 60	0 00	1 309 60
15 May 02	GNMA POOL # 780770 8 DUE 04-15-2028 REG	CUSIP 36225A2B5	0 000000	- 48 355 650	48 355 650	48 355 650	- 47 887 20	468 45	468 45	468 45	0 00	468 45
17 Jun 02	GNMA POOL # 025495 SER 2008 8 DUE	10-15-2008 REG	CUSIP 362054K62	0 000000	394 010	394 010	- 421 87	- 27 86	- 27 86	- 27 86	0 00	- 27 86
17 Jun 02	GNMA POOL # 141804 SER 2018 9 DUE	09 15 2018 REG	CUSIP 36215QNV5	0 000000	1 300	1 300	- 1 39	- 0 09	- 0 09	- 0 09	0 00	- 0 09
17 Jun 02	GNMA POOL # 146154 SER 2018 9 DUE	12 15 2018 REG	CUSIP 36215VH74	0 000000	- 63 750	63 750	68 25	4 50	4 50	4 50	0 00	4 50
17 Jun 02	GNMA POOL # 170147 9 DUE 09 15-2016 REG	CUSIP 36216N5G4	0 000000	- 38 460	38 460	38 460	41 18	2 72	2 72	2 72	0 00	2 72
17 Jun 02	GNMA POOL # 174338 9 DUE 01 15-2020 REG	CUSIP 36218T535	0 000000	- 13 740	13 740	13 740	14 71	0 87	0 87	0 87	0 00	- 0 97
17 Jun 02	GNMA POOL # 198881 9 DUE 01-15 2017 REG	CUSIP 36217N2Z1	0 000000	54 590	54 590	54 590	57 91	3 32	3 32	3 32	0 00	3 32

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Account number 2637682
Account Name ZZ-FREEDOM FORUM INC-MANNING

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Principal Payouts

Fixed Income

17 Jun 02 17 Jun 02 Settled	GNMA POOL # 206370 SER 2017 9 DUE 02 15 2017 REG CUSIP 36217XFK1	497 410 0 000000	497 41	000	535 01	37 60	0 00	37 60
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 210153 9 DUE 03 15 2017 REG CUSIP 362172MA3	23 740 0 000000	23 74	000	25 20	1 46	0 00	1 46
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71	5 580 0 000000	5 58	000	5 98	0 40	0 00	0 40
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 307969 SER 2021 9 DUE 07 15 2021 REG CUSIP 36223HCE5	8 240 0 000000	8 24	000	8 81	0 57	0 00	0 57
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 412294 9 DUE 08 15 2027 REG CUSIP 36206H7F9	51 620 0 000000	51 62	000	54 75	3 13	0 00	3 13
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 424373 9 DUE 07 15 2027 REG CUSIP 36206XMW0	20 900 0 000000	20 90	000	22 17	1 27	0 00	1 27
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 433747 SER 2028 6 DUE 04 15 2028 REG CUSIP 36207JZL0	- 7 024 160 0 000000	7 024 16	000	6 873 80	150 36	0 00	150 36
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 438917 SER 2028 6 DUE 08 15 2028 REG CUSIP 36207QSE8	457 350 0 000000	457 35	000	447 56	9 79	0 00	9 79
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 442204 9 DUE 09 15 2028 REG CUSIP 36207UGM4	257 600 0 000000	257 60	000	273 25	15 65	0 00	15 65
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 445748 9 DUE 07 15 2027 REG CUSIP 36207YEV8	33 810 0 000000	33 81	000	35 88	2 05	0 00	2 05
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 447738 9 DUE 06 15-2027 REG CUSIP 36208DLT0	1 817 450 0 000000	1 817 45	000	1 927 63	110 18	0 00	110 18
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 38208HNE2	80 190 0 000000	80 19	000	85 05	4 86	0 00	4 86

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Principal Paydowns

Fixed Income

17 Jun 02 17 Jun 02 Settled	GNMA POOL # 458915 SER 2028 6 DUE 08-15-2028 REG CUSIP 36208RYL2	525 490 0 000000	525 49	000	514 24	11 25	0 00	11 25
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 459252 SER 2028 7 5 DUE 02-15-2028 REG CUSIP 36208SEZ1	91 774 160 0 000000	91 774 16	000	91 157 55	616 61	0 00	616 61
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 460207 SER 2028 8 DUE 04 15 2028 REG CUSIP 36208TGQ7	11 190 0 000000	11 19	000	11 98	0 79	0 00	0 79
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 461671 SER 2028 6 DUE 08 15 2028 REG CUSIP 36208U2C0	455 290 0 000000	455 29	000	445 54	9 75	0 00	9 75
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 463814 SER 2028 6 DUE 04 15 2028 REG CUSIP 36208XGX3	- 2 325 160 0 000000	2 325 16	000	- 2 275 39	49 77	0 00	49 77
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 465525 SER 2028 6 DUE 04-15 2028 REG CUSIP 36209AD64	15 612 700 0 000000	15 612 70	000	15 278 50	334 20	0 00	334 20
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 468105 SER 2028 8 DUE 09 15 2028 REG CUSIP 36209AYA2	624 740 0 000000	624 74	000	668 86	44 12	0 00	44 12
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 471276 SER 2028 9 DUE 02 15-2028 REG CUSIP 36209GQ59	30 800 0 000000	30 80	000	32 98	2 18	0 00	- 2 18
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 472053 SER 2028 6 DUE 07-15 2028 REG CUSIP 36209HMA0	- 181 570 0 000000	181 57	000	177 68	3 89	0 00	3 89
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 473889 SER 2028 6 DUE 07-15-2028 REG CUSIP 36209KRJ9	805 250 0 000000	805 25	000	- 788 83	16 42	0 00	16 42
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 474683 SER 2028 6 DUE 08-15 2028 REG CUSIP 36209LJG2	73 580 0 000000	73 58	000	72 00	1 58	0 00	1 58
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 476308 SER 2028 6 DUE 05-15 2028 REG CUSIP 36209NDM1	859 760 0 000000	859 78	000	- 841 36	18 40	0 00	18 40

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total	
			Principal	Accrued Interest		Market	Translation			
Principal Paydowns										
Fixed Income										
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 478052 SER 2028 6 DUE 05-15 2028 REG CUSIP 36209QBV6	33 250 0 000000	33 25	000	32 54	0 71	0 00	0 71		
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 480399 SER 2028 6 DUE 07 15 2028 REG CUSIP 36209SUY5	- 822 320 0 000000	622 32	000	609 00	13 32	0 00	13 32		
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 513034 SER 2029 7 DUE 08 15 2029 REG CUSIP 36211G4T7	17,817 480 0 000000	17 817 48	000	17 311 42	476 06	0 00	476 06		
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG CUSIP 36212CZ87	71 825 330 0 000000	71 825 33	000	72 532 38	707 03	0 00	707 03		
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 780501 9 DUE 12 15 2026 REG CUSIP 36225ARW2	208 420 0 000000	208 42	000	221 08	12 66	0 00	12 66		
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 780537 6 DUE 08 15-2026 REG CUSIP 36225AS27	66 407 940 0 000000	66 407 94	000	62 776 26	3 631 68	0 00	3 631 68		
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 780770 6 DUE 04 15 2028 REG CUSIP 36225A2B5	- 51,597 470 0 000000	51 597 47	000	51 097 62	499 85	0 00	499 85		
Total United States USD			2,306 017 08	000	- 2 315 964 66	9 947 58	0 00	9 947 58		
Total government mortgage backed securities			2,306,017 08	000	- 2 315 964 66	- 9 947 58	0 00	9 947 58		
Total fixed income			2 306 017 08	000	- 2 315 964 66	- 9 947 58	0 00	- 9 947 58		
Total principal paydowns			- 2,306,017 08	2 306 017 08	000	- 2 315 964 66	- 9,947 58	- 9,947 58		

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Fixed Income								
Government bonds								
United States - USD								
14 Feb 02 15 Feb 02 Settled	US TREAS BDS 7 1/4 15/B/2022 USD1000 7 25 DUE 08 15-2022 REG CUSIP 912810EM8 MORGAN STANLEY DW INC	525 000 000 119 343800	626 554 95	000	626 554 95	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	US TREAS NTS 5 875 DUE 11 15-2004 BEO CUSIP 9128275S7 GOLDMAN SACHS & COMPANY	2 000 000 000 105 878908	- 2 117 578 13	-9 578 800	2 117 578 13	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 GOLDMAN SACHS & COMPANY	3 000 000 000 108 179688	3 245 390 63	60 404 010-	3 245 390 63	0 00	0 00	0 00
13 Jun 02 18 Jun 02 Settled	US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 DB ALEX BROWN	9 450 000 000 108 472656	10 250 666 01	196 668 340	10 250 666 01	0 00	0 00	0 00
24 Jun 02 27 Jun 02 Settled	US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 GREENWICH CAPITAL MARKETS INC	2 300 000 000 108 902343	2 504 753 91	51,368 780	2 504 753 91	0 00	0 00	0 00
25 Jun 02 28 Jun 02 Settled	US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 DB ALEX BROWN	455,000 000 108 652343	494 388 16	10 239 070	494 388 16	0 00	0 00	0 00
Total United States - USD			- 19,239,311 79	-328,259 000-	19,239 311 79	0 00	0 00	0 00
Total government bonds			- 19,239,311 79	-328,259 000-	19,239,311 79	0 00	0 00	0 00
Government agencies								
United States - USD								
28 Jan 02 29 Jan 02 Settled	FNMA 6 5 DUE 08 15 2004 REG CUSIP 31359MEX7 LYNCH JONES & RYAN	1 700 000 000 106 558593	- 1,811 498 09	-50 338 890	1 811,496 09	0 00	0 00	0 00
Total United States - USD			- 1,811,496 09	-50,338 890-	1,811,496 09	0 00	0 00	0 00
Total government agencies			1,811,496 09	-50,338 890-	1,811,496 09	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Transaction	Total
Purchases								
Fixed Income								
Corporate bonds								
United States - USD								
6 Feb 02 11 Feb 02 Settled	ALCOA INC BD 6 DUE 01 15 2012/01 14 2012BEO CUSIP 013817AF8 FIDELITY CAPITAL MARKETS	1 500 000 000	1 499 685 00	6 500 000	1 499 685 00	0 00	0 00	0 00
25 Jun 02 28 Jun 02 Settled	BURL NORTHN SANTA FE CORP 7 125 DUE 12 15 2010 BEO CUSIP 12189TAS3 BEAR STEARNS SECURITIES CORP	800 000 000	859 688 00	2 058 330	859 688 00	0 00	0 00	0 00
24 Jun 02 27 Jun 02 Settled	FORD MTR CR CO NT 5 8 DUE 01 12 2009 BEO CUSIP 345397SG9 DEUTSCHE BANK SECURITIES INC	800 000 000	758 768 00	21 266 670	758 768 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00443 7 375 1 19 10 BEO CUSIP 36962GUL6 MCDONALD AND COMPANY	2 000 000 000	2 194 700 00	9 013 890	2 194 700 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	GEN MTRS ACCEP CORP NT DTD 09/12/2001 6 875 DUE 09 15 2011 BEO CUSIP 370425RX0 MERRILL LYNCH PIERCE FENNER & SMITH	700 000 000	705 558 00	12 699 650	705 558 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	HONEYWELL INTL INC 7 5 DUE 03 01 2010 BEO CUSIP 438516AK2 GOLDMAN SACHS & COMPANY	1 000 000 000	1 079 500 00	33 333 330	1 079 500 00	0 00	0 00	0 00
24 Jun 02 27 Jun 02 Settled	WAL MART STORES INC NT 6 875 DUE 08 10 2009 BEO CUSIP 931142BE2 MORGAN STANLEY & CO INC	700 000 000	- 768 229 00	18 314 240	768 229 00	0 00	0 00	0 00
Total United States USD			- 7,866,128 00	-103 186 110-	7 866 128 00	0 00	0 00	0 00
Total corporate bonds			- 7 866,128 00	-103 186 110-	7 866,128 00	0 00	0 00	0 00
Total fixed income			- 28,916 935 88	-481 784 000-	28 916 935 88	0 00	0 00	0 00
Total purchases			28,930,000 00	- 28,916 935 88	-481,784 000	28 916 935 88	0 00	0 00

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Account number 2637682
Account Name ZZ-FREEDOM FORUM INC-MANNING.

Investment Transaction Detail

Trade date	Security description	Asset ID	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total
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Realized gain/loss

Fixed Income

Government bonds

United States - USD

14 Jun 02	US TREAS BDS DTD 02/15/1996 & DUE 02 15 2026 REG	CUSIP 812810EW4	105	300781	4 200 000 000	4 422 832 81	86 320 440	4 540 863 89	- 118 331 08	0 00	118 331 08
19 Jun 02	Settled	DB ALEX BROWN									
14 Jun 02	US TREAS BDS 7 125 DUE 02-15 2023 REG	CUSIP 912810EP9	- 2 000,000	000 000	2 379,296 88	48 812 150	- 2 116 120 26	263 176 62	263 176 62	0 00	263 176 62
19 Jun 02	Settled	GREENWICH CAPITAL MARKETS INC									
15 Feb 02	US TREAS NTS 5 875 DUE 11 15 2004 BEO	CUSIP 912827557	1 500 000	000 000	1 589 062 51	22 396 410	1 483 808 79	105 253 72	105 253 72	0 00	105 253 72
15 Feb 02	Settled	CLARKE (G X) & CO OTHER CHARGES 01									
13 Jun 02	US TREAS NTS 5 875 DUE 11 15-2004 BEO	CUSIP 812827557	- 1 800 000	000 000	1 908 562 50	9 770 380	- 1 904 862 04	3 700 46	3 700 46	0 00	3 700 46
18 Jun 02	Settled	CHASE SECURITIES INC (CSI)									
13 Jun 02	US TREAS NTS & 125 DUE 08 15 2007 REG	CUSIP 9128273E0	1 120 000	000 000	1 215 462 50	23 308 840	1 214 557 71	904 79	904 79	0 00	904 79
18 Jun 02	Settled	DB ALEX BROWN									
14 Jun 02	US TREAS NTS & 125 DUE 08 15 2007 REG	CUSIP 9128273E0	- 1 100 000	000 000	1 188 742 19	23 078 730	1 192 843 79	5 898 40	5 898 40	0 00	5 898 40
19 Jun 02	Settled	GOLDMAN SACHS & COMPANY									
14 Jun 02	US TREAS NTS & 125 DUE 08-15 2007 REG	CUSIP 9128273E0	3 500 000	000 000	3 816,093 75	73 432 320	- 3 795 412 06	20 681 69	20 681 69	0 00	20 681 69
19 Jun 02	Settled	DB ALEX BROWN									
17 Jun 02	US TREAS NTS & 125 DUE 08 15-2007 REG	CUSIP 9128273E0	- 990 000	000 000	1 076 160 94	20 838 370	1 073 490 86	2 670 08	2 670 08	0 00	2 670 08
20 Jun 02	Settled	MERRILL LYNCH GOV SEC									
24 Jun 02	US TREAS NTS & 125 DUE 08-15 2007 REG	CUSIP 9128273E0	- 800 000	000 000	873 000 00	17 867 400	871 052 90	1 947 10	1 947 10	0 00	1 947 10
27 Jun 02	Settled	DB ALEX BROWN									
24 Jun 02	US TREAS NTS & 125 DUE 08 15 2007 REG	CUSIP 9128273E0	900 000	000 000	879 804 69	20 100 900	979 934 52	129 83	129 83	0 00	- 129 83
27 Jun 02	Settled	MERRILL LYNCH GOV SEC									
25 Jun 02	US TREAS NTS & 125 DUE 08 15 2007 REG	CUSIP 9128273E0	1 140 000	000 000	1,238 903 91	25 853 840	1 239 725 85	821 94	821 94	0 00	821 94
28 Jun 02	Settled	MERRILL LYNCH GOV SEC									

The Northern Trust Company

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Transaction		

Sales

Fixed Income

31 Jan 02	US TREAS NTS 6 625 DUE 03 31 2002 REG	1 000 000 000	1 007 500 00	22 386 670	1 000 248 86	7 251 14	0 00	7 251 14
31 Jan 02	CUSIP 9128272P6							
Settled	CLARKE (G X) & CO	100 750000						
14 Jun 02	US TREAS SEC STRIPPED INT PMT	10 000 000 000	3 822 400 00	000	3 714 947 21	107 552 79	0 00	107 552 79
19 Jun 02	02 15 2019REG							
Settled	CUSIP 912833KU3 MERRILL LYNCH GOV SEC	38 224000						
Total United States - USD			25 527,622 68	394 066 550	- 25,127 868 74	399 753 94	0 00	399 753 94
Total government bonds			25,527,622 68	394,066 550	- 25 127 868 74	399 753 94	0 00	399 753 94

Government agencies

United States - USD

11 Jun 02	FFCB 6 14 11 22 2004	480 000 000	507 744 00	1 801 070	488 454 37	19 289 63	0 00	19 289 63
14 Jun 02	CUSIP 31331RKG9							
Settled	GREENWICH CAPITAL MARKETS INC	105 780000						
11 Jun 02	FHLMC 6 75 05 30 2006/07 12 1996	4 000 000 000	4 343 480 00	10 500 000	4 094 730 01	248 749 90	0 00	248 749 90
14 Jun 02	CUSIP 313440N40							
Settled	DEUTSCHE BANK SECURITIES INC	108 587000						
11 Jun 02	FNMA 6 5 DUE 08 15 2004 REG	1 700 000 000	1 807 899 00	36 526 390	1 811 496 09	3 597 00	0 00	3 597 00
14 Jun 02	CUSIP 31359MEX7							
Settled	COUNTRYWIDE SECURITIES	106 347000						
Total United States - USD			6 659 123 00	48 827 460	- 6 394 680 47	264 442 53	0 00	264 442 53
Total government agencies			6 659,123 00	48 827 460	- 6 394 680 47	264 442 53	0 00	264 442 53

Corporate bonds

United States - USD

25 Jun 02	BAKER HUGHES INC NT 6 25 DUE 01 15 2009	100 000 000	102 310 00	2 829 860	100 147 00	2 163 00	0 00	2 163 00
28 Jun 02	BEO							
Settled	CUSIP 057224AJ6 SPEAR LEEDS AND KELLOGG	102 310000						
6 Feb 02	COMCAST CABLE COMMUNICATIONS INC	- 2 000 000 000	2 194 500 00	46 527 780	2 164 993 42	29 506 58	0 00	29 506 58
13 Feb 02	EXCHANGE NT 8 375 DUE 05 01 2007 REG							
Settled	CUSIP 20029PAF6 MCDONALD AND COMPANY	109 725000						
13 Jun 02	CORNING INC 6 3 DUE 03 01 2009 BEO	- 2,000 000 000	1 380 000 00	37 450 000	1 999 420 00	619 420 00	0 00	619 420 00
18 Jun 02	CUSIP 219350AG0							
Settled	MORGAN STANLEY & CO INC	69 000000						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Transtation	Total	
Sales									
Fixed Income									
13 Jun 02 18 Jun 02 Settled	DEERE JOHN CAP CORP NT DTD 02/25/1999 6 DUE 02 15 2009 BEO CUSIP 244217BCB MORGAN STANLEY & CO INC	1 835 000 000 100 355000	1 640 804 25	33 517 500	1 576 824 84	63 979 61	0 00	63 979 61	
6 Feb 02 11 Feb 02 Settled	EASTMAN KODAK CO MEDIUM TERM NTS BOOK ENTRANCHE # TR 00003 6 375 08 15 2006 CUSIP 27746QAC8 MCDONALD AND COMPANY	- 1 000 000 000 97 400000	974 000 00	9 916 670	998 100 00	24 100 00	0 00	24 100 00	
13 Jun 02 18 Jun 02 Settled	FEDT DEPT STORES INC DEL 6 79 BD DUE 07 15 2027 BEO PUTTABLE 7-15 2004 @ PUT CUSIP 31410HAJ0 MORGAN STANLEY & CO INC	- 1 000 000 000 105 112000	1 051 120 00	28,857 500	- 999 610 00	51,510 00	0 00	51 510 00	
25 Jun 02 28 Jun 02 Settled	FORD MOTOR CREDIT 7 375% BDS 1/2/11 USD1000 2 CUSIP 345397TS2 SPEAR LEEDS AND KELLOGG	- 60 000 000 100 779000	60 467 40	1 806 880	60 997 00	- 529 66	0 00	529 66	
13 Jun 02 18 Jun 02 Settled	HONEYWELL INTL INC 7 5 DUE 03 01 2010 BEO CUSIP 438516AK2 MORGAN STANLEY & CO INC	1 000 000 000 110 409000	1 104 090 00	22 291 670	1 076 803 23	27 286 77	0 00	27 286 77	
13 Jun 02 18 Jun 02 Settled	NORTHROP GRUMMAN CORP NT DTD 03/01/1996 7 DUE 03 01 2006 REG CUSIP 666807AN2 MORGAN STANLEY & CO INC	1 105 000 000 105 868000	1 169 841 40	22 980 140	1 095 847 21	73 994 19	0 00	73 994 19	
6 Feb 02 11 Feb 02 Settled	ORACLE CORP 6 91 DUE 02 15 2007/02 14 2007 REG CUSIP 68389YAB9 GOLDMAN SACHS & COMPANY	1 700,000 000 103 512000	1 759 704 00	57 429 780	1,737 055 80	22 648 20	0 00	22 648 20	
13 Jun 02 18 Jun 02 Settled	ORACLE CORP 6 91 DUE 02 15-2007/02 14-2007 REG CUSIP 68389YAB9 ADVEST, INC	1 500 000 000 105 985000	1 589,775 00	35,413 750	1 520 265 90	69 509 10	0 00	69 509 10	
13 Jun 02 18 Jun 02 Settled	RAYTHEON CO DEB DTD 12/14/1998 6 DUE 12 15-2010 BEO CUSIP 755111AV3 MORGAN STANLEY & CO INC	1 185 000 000 98 934000	1 172 367 90	592 500	1 133 373 60	38 994 30	0 00	38 994 30	
25 Jun 02 28 Jun 02 Settled	RAYTHEON CO 6 5 BD DUE 07 15 2005 CUSIP 755111AB7 SPEAR LEEDS AND KELLOGG	430 000 000 104 245000	448 253 50	12 655 140	433 281 73	14 971 77	0 00	14 971 77	

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Sales									
Fixed Income									
Total United States - USD			14,647,233.45	312,279.170	14,896,719.59	249,486.14	0.00		-249,486.14
Total corporate bonds			14,647,233.45	312,279.170	-14,896,719.59	249,486.14	0.00		-249,486.14
Government mortgage backed securities									
United States - USD									
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG CUSIP 362054KG2 DONALDSON AND COMPANY INC	12 309 240 109 004698	13 417 65	58 470	13 179 57	238 08	0 00		238 08
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG CUSIP 36215QNV5 DONALDSON AND COMPANY INC	464 910 109 171667	507 55	2 210	497 85	9 70	0 00		9 70
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 148154 SER 2016 9 DUE 12 15 2016 REG CUSIP 36215VH74 DONALDSON AND COMPANY INC	- 4 510 280 109 008975	4 916 61	21 430	4 828 96	87 65	0 00		87 65
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 170147 9 DUE 09 15 2016 REG CUSIP 36216N5G4 DONALDSON AND COMPANY INC	- 13 764 040 109 000000	15 002 81	65 380	14 736 62	266 19	0 00		266 19
28 Jun 02 28 Jun 02 Settled	GNMA POOL # 170147 9 DUE 09 15 2016 REG CUSIP 36216N5G4	0 040 0 000000	0 04	000	0 05	0 01	0 00		0 01
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 174338 9 DUE 01 15 2020 REG CUSIP 36216TS35 DONALDSON AND COMPANY INC	7 367 210 109 000693	8 030 31	34 990	7 887 58	142 73	0 00		142 73
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 198861 9 DUE 01 15 2017 REG CUSIP 36217NZ21 DONALDSON AND COMPANY INC	15 158 880 109 000000	16 523 19	72 000	16 080 09	443 10	0 00		443 10
28 Jun 02 28 Jun 02 Settled	GNMA POOL # 198861 9 DUE 01 15-2017 REG CUSIP 36217NZ21	0 020 0 000000	0 02	000	0 02	0 00	0 00		0 00
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 206370 SER 2017 9 DUE 02 15 2017 REG CUSIP 36217XFK1 DONALDSON AND COMPANY INC	- 141 851 800 109 000160	154 618 69	673 800	152 573 27	2 045 42	0 00		2 045 42

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Account number 2637682
Account Name ZZ*FREEDOM FORUM INC.-MANNING-

◆ Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		

Sales

Fixed Income

12 Jun 02 20 Jun 02 Settled	GNMA POOL # 210153 9 DUE 03 15-2017 REG CUSIP 362172MA3 DONALDSON AND COMPANY INC	8 859 950 109 000389	9 657 38	42 080	9 406 20	251 18	0 00	251 18
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71 DONALDSON AND COMPANY INC	1 725 970 109 063309	1 882 40	8 200	1 848 45	33 95	0 00	33 95
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 307969 SER 2021 9 DUE 07 15-2021 REG CUSIP 36223HCE5 DONALDSON AND COMPANY INC	- 5 284 850 109 000000	5 760 49	25 100	5 647 37	113 12	0 00	113 12
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 412294 9 DUE 08 15 2027 REG CUSIP 36206H7F9 DONALDSON AND COMPANY INC	- 60 317 670 109 000000	65 746 27	286 510	- 63 974 52	1 771 75	0 00	1 771 75
28 Jun 02 28 Jun 02 Settled	GNMA POOL # 412284 9 DUE 08-15-2027 REG CUSIP 36206H7F9	0 020 0 000000	0 02	0 00	0 02	0 00	0 00	0 00
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 424373 9 DUE 07-15-2027 REG CUSIP 36206XMW0 DONALDSON AND COMPANY INC	23 008 920 109 000118	25 078 75	109 290	- 24 403 85	675 90	0 00	675 90
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 442204 9 DUE 09 15 2026 REG CUSIP 36207UGM4 DONALDSON AND COMPANY INC	- 279 666 340 109 000028	304 836 39	1 328 420	298 652 14	8 184 25	0 00	8 184 25
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 445748 9 DUE 07 15 2027 REG CUSIP 36207YEV8 DONALDSON AND COMPANY INC	26 838 650 109 000000	29 254 13	127 480	28 469 00	785 13	0 00	785 13
28 Jun 02 28 Jun 02 Settled	GNMA POOL # 445748 9 DUE 07 15 2027 REG CUSIP 36207YEV8	0 010 0 000000	0 01	0 00	0 01	0 00	0 00	0 00
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 447738 9 DUE 06 15-2027 REG CUSIP 36208DLT0 DONALDSON AND COMPANY INC	10 956 220 109 000000	11 942 28	52 040	- 11 620 45	321 83	0 00	321 83
28 Jun 02 28 Jun 02 Settled	GNMA POOL # 447738 9 DUE 06 15 2027 REG CUSIP 36208DLT0	- 0 010 0 000000	0 01	0 00	- 0 01	0 00	0 00	0 00

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Account number 2637682
Account Name ZZ*FREEDOM FORUM INC MANNING-

◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Sales

Fixed Income

12 Jun 02 20 Jun 02 Settled	GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 36208HNE2 DONALDSON AND COMPANY INC	67 335 560 109 000000	73 395 77	319 840	71 420 29	1 975 48	0 00	1 975 48
28 Jun 02 28 Jun 02 Settled	GNMA POOL # 451389 9 DUE 08 15-2027 REG CUSIP 36208HNE2	0 040 0 000000	0 04	000	0 05	0 01	0 00	0 01
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 460207 SER 2028 9 DUE 04 15 2028 REG CUSIP 36208TGQ7 DONALDSON AND COMPANY INC	- 14 298 560 109 000276	15 585 47	67 920	15 308 41	277 06	0 00	277 06
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 466105 SER 2028 9 DUE 09 15 2028 REG CUSIP 36209AYA2 DONALDSON AND COMPANY INC	820 839 480 109 000188	894 718 58	3 898 990	878 812 42	15 904 16	0 00	15 904 16
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 471276 SER 2028 9 DUE 02 15-2028 REG CUSIP 36209GQ59 DONALDSON AND COMPANY INC	- 40 622 400 109 003160	44 279 70	192 960	43 491 40	788 30	0 00	788 30
12 Jun 02 20 Jun 02 Settled	GNMA POOL # 780501 9 DUE 12 15-2028 REG CUSIP 36225ARW2 DONALDSON AND COMPANY INC	5 229 650 109 000411	5 700 34	24 840	5 547 30	153 04	0 00	153 04
Total United States - USD			1,700,853 90	7,411 950	1 666 385 90	34,468 00	0 00	34 468 00
Total government mortgage backed securities			1,700,853 90	7 411 950	- 1 666 385 90	34 468 00	0 00	34 468 00

Asset backed securities

United States - USD

24 Jun 02 27 Jun 02 Settled	WAL MART STORES INC 8 85 BD DUE 01 02 2015 CUSIP 93114KAD5 CREDIT SUISSE FIRST BOSTON CORPORATION	2 300 000 000 119 000000	2 737 000 00	98 947 920	2 697 571 23	39 428 77	0 00	39 428 77
Total United States - USD			2,737,000 00	98 947 920	- 2 697,571 23	39 428 77	0 00	39 428 77
Total asset backed securities			2,737 000 00	98 947 920	- 2 697,571 23	39 428 77	0 00	39 428 77

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Fixed Income

Index linked government bonds

United States - USD

3 Oct 01	REVERSAL U S TREAS NTS INFLATION	4 000 000 000	4 510 781 00	-35 372 240	4 422 343 44	88 437 56	0 00	88 437 56
5 Oct 01	INDEXED 3 625 DUE 7 15-2002 REG							
Pending	CUSIP 8128273A8 MERRILL LYNCH GOVERNMENT	112 769525						
3 Oct 01	U S TREAS NTS INFLATION INDEXED 3 625	4 000 000 000	4 510 781 00	35 372 240	- 4 420 440 32	80 340 68	0 00	80 340 68
5 Oct 01	DUE 7-15-2002 REG,							
Pending	CUSIP 8128273A8 MERRILL LYNCH GOVERNMENT	112 769525						
Total United States - USD			0 00	000	1,903 12	1,903 12	0 00	1,903 12
Total index linked government bonds			0 00	000	1,903 12	1,903 12	0 00	1,903 12
Total fixed income			51,271,833 03	861,533 050	- 50,781,322 81	490,510 22	0 00	490,510 22
Total sales			- 54,805,410 72	51,271,833 03	861,533 050	- 50,781,322 81	490,510 22	490,510 22
Total transactions			24,680,914 23	379,749 050	- 24,180,351 59	480,562 84	0 00	480,562 64

Portfolio Statement

1 JAN 02 - 31 DEC 02

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◆ Income & Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
<i>Income</i>							
Fixed income							
Government bonds	326 953 74	0 00	461 057 55	0 00	0 00	0 00	134 103 81
Government agencies	101 687 26	0 00	329 074 57	0 00	0 00	0 00	227 387 31
Corporate bonds	442 507 14	0 00	839 536 86	0 00	0 00	0 00	397 029 72
Government mortgage backed securities	112 596 72	0 00	646 133 61	0 00	0 00	0 00	533 536 89
Asset backed securities	101 209 59	0 00	200 722 92	0 00	0 00	0 00	99 513 33
Accretion	0 00	0 00	135 228 61	0 00	0 00	0 00	135 228 61
Amortization	0 00	0 00	40 012 85	0 00	0 00	0 00	40 012 85
Total fixed income	1,084,954 45	0 00	2,571,741 27	0 00	0 00	0 00	1,486,786 82
Cash and cash equivalents							
Short term investment funds	4 446 17	0 00	42 631 98	0 00	0 00	0 00	38 185 81
Accretion	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Amortization	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total cash and cash equivalents	4,446 17	0 00	42,631 98	0 00	0 00	0 00	38,185 81
Total income	1,089,400 62	0 00	2,614 373 25	0 00	0 00	0 00	1 524,972 63

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ-FREEDOM FORUM INC-MANNING-

◆ **Income & Expense Summary**

Type	Payables last period	Payables this period	Amount paid	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Expenses recognized
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<i>Expense</i>							
Cash and cash equivalents							
Currency	0 00	0 00	57,498 70	0 00	0 00	0 00	57 498 70
Total cash and cash equivalents	0 00	0 00	- 57,498 70	0 00	0 00	0 00	- 57,498 70
Total expense	0 00	0 00	- 57,498 70	0 00	0 00	0 00	- 57,498 70
Net income & expenses	1,089,400 62	0 00	2,558,874 55	0 00	0 00	0 00	1,487,473 89

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Government bonds						
United States - USD						
US TREAS BDS 5 500 DUE 08 15 2028 REG REG CUSIP 912810FE3 Ex date 15 AUG 01 / Pay date 15 AUG 01	5 5000 7 200 000 000	149 576 11	0 00	0 00	149 576 11	Receivable last period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 Ex date 15 AUG 01 / Pay date 15 AUG 01	6 0000 4 200 000 000	95 184 76	0 00	0 00	95 184 76	Receivable last period
US TREAS BDS 7 125 DUE 02 15-2023 REG CUSIP 912810EP9	7 1250 2 000 000 000	53 824 72	0 00	0 00	53 824 72	Receivable last period
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Ex date 15 NOV 01 / Pay date 15 NOV 01	5 8750 1 500 000 000	11 441 64	0 00	0 00	11 441 64	Receivable last period
US TREAS NTS 6 625 DUE 03 31 2002 REG CUSIP 9128272P6 Ex date 30 SEP 01 / Pay date 30 SEP 01	6 6250 1 000 000 000	16 926 51	0 00	0 00	16 926 51	Receivable last period
US TREAS BDS 5 500 DUE 08 15 2028 REG REG CUSIP 912810FE3 Ex date 15 FEB 02 / Pay date 15 FEB 02	5 5000 7 200 000 000	198 000 00	0 00	0 00	198 000 00	Received this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 4 200 000 000	126 000 00	0 00	0 00	126 000 00	Received this period
US TREAS BDS 7 125 DUE 02 15 2023 REG CUSIP 912810EP9 Ex date 15 FEB 02 / Pay date 15 FEB 02	7 1250 2 000 000 000	71 250 00	0 00	0 00	71 250 00	Received this period
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Trade date 11 JUN 02 / Settlement date 14 JUN 02	5 8750 2 000 000 000	9 578 80	0 00	0 00	9 578 80	Income purchased this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 13 JUN 02 / Settlement date 18 JUN 02	6 1250 9 450 000 000	196 668 34	0 00	0 00	196 668 34	Income purchased this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 24 JUN 02 / Settlement date 27 JUN 02	6 1250 2 300 000 000	51 368 78	0 00	0 00	51 368 78	Income purchased this period

Portfolio Statement

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Account number 2637682
Account Name ZZ-FREEDOM FORUM INC.-MANNING

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

US TREAS NTS 6 125 DUE 08 15 2007 REG	6 1250	20 100 90	0 00	0 00	20 100 90	Income sold this period
CUSIP 9128273E0 Trade date 24 JUN 02 / Settlement date 27 JUN 02						
US TREAS NTS 6 125 DUE 08 15-2007 REG	6 1250	17 867 40	0 00	0 00	17 867 40	Income sold this period
CUSIP 9128273E0 Trade date 24 JUN 02 / Settlement date 27 JUN 02						
US TREAS NTS 6 125 DUE 08-15 2007 REG	6 1250	20 938 37	0 00	0 00	20 938 37	Income sold this period
CUSIP 9128273E0 Trade date 17 JUN 02 / Settlement date 20 JUN 02						
US TREAS NTS 6 125 DUE 08 15-2007 REG	6 1250	23 078 73	0 00	0 00	23 078 73	Income sold this period
CUSIP 9128273E0 Trade date 14 JUN 02 / Settlement date 19 JUN 02						
US TREAS NTS 6 125 DUE 08 15 2007 REG	6 1250	25 653 94	0 00	0 00	25 653 94	Income sold this period
CUSIP 9128273E0 Trade date 25 JUN 02 / Settlement date 28 JUN 02						
US TREAS NTS 6 125 DUE 08-15 2007 REG	6 1250	73 432 32	0 00	0 00	73 432 32	Income sold this period
CUSIP 9128273E0 Trade date 14 JUN 02 / Settlement date 18 JUN 02						
US TREAS NTS 5 875 DUE 11-15 2004 BEQ	5 8750	9 770 38	0 00	0 00	9 770 38	Income sold this period
CUSIP 9128275S7 Trade date 13 JUN 02 / Settlement date 18 JUN 02						
US TREAS NTS 5 875 DUE 11 15-2004 BEQ	5 8750	22 396 41	0 00	0 00	22 396 41	Income sold this period
CUSIP 9128275S7 Trade date 14 FEB 02 / Settlement date 15 FEB 02						
US TREAS BDS 7 125 DUE 02-15-2023 REG	7 1250	48 812 15	0 00	0 00	48 812 15	Income sold this period
CUSIP 912810EP9 Trade date 14 JUN 02 / Settlement date 19 JUN 02						
US TREAS BDS DTD 02/15/1998 6 DUE	6 0000	86 320 44	0 00	0 00	86 320 44	Income sold this period
CUSIP 912810EW4 Trade date 14 JUN 02 / Settlement date 19 JUN 02						
US TREAS NTS 6 125 DUE 08 15 2007 REG	6 1250	- 60 404 01	0 00	0 00	60 404 01	Income purchased this period
CUSIP 9128273E0 Trade date 11 JUN 02 / Settlement date 14 JUN 02						
US TREAS NTS 6 125 DUE 08 15 2007 REG	6 1250	- 10 239 07	0 00	0 00	10 239 07	Income purchased this period
CUSIP 9128273E0 Trade date 25 JUN 02 / Settlement date 28 JUN 02						

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1 JAN 02 - 31 DEC 02

Account number 2637682
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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 13 JUN 02 / Settlement date 18 JUN 02	6 1250 1 120 000 000	23 308 84	0 00	0 00	23 308 84	Income sold this period
US TREAS NTS 6 625 DUE 03 31 2002 REG CUSIP 9128272P6 Trade date 31 JAN 02 / Settlement date 31 JAN 02	6 6250 1 000 000 000	22 386 67	0 00	0 00	22 386 67	Income sold this period
Total government bonds		326 953 74	0 00	0 00	326 953 74	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		395 250 00	0 00	0 00	395 250 00	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		- 328 259 00	0 00	0 00	328 259 00	Income purchased this period
		394,066 55	0 00	0 00	394,066 55	Income sold this period
		134,103 81	0 00	0 00	134 103 81	Earned income
Government agencies						
United States - USD						
FFCB 6 14 11 22 2004 CUSIP 31331RKG9	6 1400 480 000 000	3 192 80	0 00	0 00	3 192 80	Receivable last period
FHLMC 6 75 05 30 2006/07 12 1996 CUSIP 3134A0N40	6 7500 4 000 000 000	23 250 00	0 00	0 00	23 250 00	Receivable last period
FHLMC 7 04 01 09 2007/01 09 2003 CUSIP 3134A1JU5	7 0400 2 000 000 000	67 271 12	0 00	0 00	67 271 12	Receivable last period
FHLMC 7 36 06 05 2007/06 05 2002 CUSIP 3134A1UX6	7 3600 1 500 000 000	7 973 34	0 00	0 00	7 973 34	Receivable last period
FFCB 6 14 11 22 2004 CUSIP 31331RKG9 Ex date 22 MAY 02 / Pay date 22 MAY 02	6 1400 480 000 000	14 736 00	0 00	0 00	14 736 00	Received this period
FHLMC 6 75 05 30 2006/07 12 1996 CUSIP 3134A0N40 Ex date 30 MAY 02 / Pay date 30 MAY 02	6 7500 4 000 000 000	135 000 00	0 00	0 00	135 000 00	Received this period

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1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC 7 04 01 09 2007/01-09 2003 CUSIP 3134A1JU5 Ex date 09 JAN 02 / Pay date 09 JAN 02	7 0400 2 000 000 000	70 400 00	0 00	0 00	70 400 00	Received this period
FHLMC 7 38 06 05 2007/06-05 2002 CUSIP 3134A1UX6 Ex date 05 JUN 02 / Pay date 05 JUN 02	7 3600 1 500 000 000	55 200 00	0 00	0 00	55 200 00	Received this period
FNMA 8 5 DUE 08 15 2004 REG CUSIP 31359MEX7 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 5000 1 700 000 000	55 250 00	0 00	0 00	55 250 00	Received this period
FNMA 8 5 DUE 08 15-2004 REG CUSIP 31359MEX7 Trade date 28 JAN 02 / Settlement date 29 JAN 02	6 5000 1,700 000 000	- 50 338 89	0 00	0 00	50 338 89	Income purchased this period
FFCB 6 14 11 22 2004 CUSIP 31331RKG9 Trade date 11 JUN 02 / Settlement date 14 JUN 02	6 1400 480 000 000	1 801 07	0 00	0 00	1 801 07	Income sold this period
FHLMC 6 75 05 30 2006/07 12 1996 CUSIP 3134A0N40 Trade date 11 JUN 02 / Settlement date 14 JUN 02	6 7500 4 000 000 000	10 500 00	0 00	0 00	10 500 00	Income sold this period
FNMA 6 5 DUE 08 15 2004 REG CUSIP 31359MEX7 Trade date 11 JUN 02 / Settlement date 14 JUN 02	6 5000 1 700 000 000	36 526 39	0 00	0 00	36 526 39	Income sold this period
Total government agencies		101,687 26	0 00	0 00	101,687 26	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		330,586 00	0 00	0 00	330,586 00	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		- 50,338 89	0 00	0 00	- 50,338 89	Income purchased this period
		48,827 46	0 00	0 00	48,827 46	Income sold this period
		227,387 31	0 00	0 00	227,387 31	Earned income
Corporate bonds						
United States - USD						
AOL TIME WARNER INC 8 125 DUE 04 15 2006/04-19-2001 BEC CUSIP 00184AAA3 Ex date 15 OCT 01 / Pay date 15 OCT 01	6 1250 1 250 000 000	16 163 20	0 00	0 00	16 163 20	Receivable last period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
BAKER HUGHES INC NT 8 25 DUE 01 15 2009 BEO CUSIP 057224AJ6 Ex date 15 JUL 01 / Pay date 15 JUL 01	6 2500 100 000 000	2 881 94	0 00	0 00	2 881 94	Receivable last period
BELLSOUTH CAP FDG CORP 7 75 DUE 02 15 2010 BEO CUSIP 079857AG3 Ex date 15 AUG 01 / Pay date 15 AUG 01	7 7500 1 690 000 000	49 479 44	0 00	0 00	49 479 44	Receivable last period
BRISTOL MYERS SQUIBB CO NT 5 75 DUE 10 01 2011 BEO CUSIP 110122AG3	5 7500 1 500 000 000	22 281 25	0 00	0 00	22 281 25	Receivable last period
COMCAST CABLE COMMUNICATIONS INC EXCHANGE NT 8 375 DUE 05 01 2007 REG CUSIP 20029PAF6 Ex date 01 NOV 01 / Pay date 01 NOV 01	8 3750 2 000 000 000	27 916 66	0 00	0 00	27 916 66	Receivable last period
CORNING INC 6 3 DUE 03 01 2009 BEO CUSIP 219350AG0	6 3000 2 000 000 000	42 000 00	0 00	0 00	42 000 00	Receivable last period
DEERE JOHN CAP CORP NT DTD 02/25/1999 6 DUE 02 15-2009 BEO CUSIP 244217BC8	6 0000 1 635 000 000	37 060 00	0 00	0 00	37 060 00	Receivable last period
EASTMAN KODAK CO MEDIUM TERM NTS BOOK ENTRANCHE # TR 00003 6 375 06 15 2006 CUSIP 27746QAC8	6 3750 1 000 000 000	2 833 33	0 00	0 00	2 833 33	Receivable last period
FEDT DEPT STORES INC DEL 6 70 BD DUE 07 15 2027 BEO PUTTABLE 7 15 2004 @ PUT CUSIP 31410HAJ0	6 7900 1 000 000 000	31 309 44	0 00	0 00	31 309 44	Receivable last period
FORD MOTOR CREDIT 7 375% BDS 1/2/11 USD1000 2 CUSIP 345397TS2 Ex date 01 AUG 01 / Pay date 01 AUG 01	7 3750 60 000 000	1 843 75	0 00	0 00	1 843 75	Receivable last period
LOWES COS INC 8 25 DUE 06 01 2010 BEO CUSIP 548661CA3 Ex date 01 DEC 01 / Pay date 01 DEC 01	8 2500 1 535 000 000	10 553 12	0 00	0 00	10 553 12	Receivable last period
NORTHROP GRUMMAN CORP NT DTD 03/01/1996 7 DUE 03-01 2006 REG CUSIP 666807AN2	7 0000 1 105 000 000	25 783 32	0 00	0 00	25 783 32	Receivable last period
ORACLE CORP 6 91 DUE 02 15 2007/02 14 2007 REG CUSIP 68389YAB9	6 9100 3 200 000 000	83 534 20	0 00	0 00	83 534 20	Receivable last period

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1 JAN 02 - 31 DEC 02

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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
RAYTHEON CO DEB DTD 12/14/1998 6 DUE 12-15-2010 BEO CUSIP 755111AV3 Ex date 15 DEC 01 / Pay date 15 DEC 01	6 0000 1,185,000 000	3 160 00	0 00	0 00	3 160 00	Receivable last period
RAYTHEON CO 6 5 BD DUE 07 15 2005 CUSIP 755111AB7 Ex date 15 JUL 01 / Pay date 15 JUL 01	6 5000 430 000 000	12 888 05	0 00	0 00	12 888 05	Receivable last period
SUN MICROSYSTEMS INC SR NT 7 DUE 08 15 2002 BEO CUSIP 886810AC8 Ex date 15 AUG 01 / Pay date 15 AUG 01	7 0000 1 000 000 000	26 444 44	0 00	0 00	26 444 44	Receivable last period
UN PAC CORP 6 625 NTS DUE 02 01 2008 BEO CUSIP 907818BX5	6 6250 1 680 000 000	46 375 00	0 00	0 00	46 375 00	Receivable last period
AOL TIME WARNER INC 6 125 DUE 04-15 2006/04 19 2001 BEO CUSIP 00184AAA3 Ex date 15 APR 02 / Pay date 15 APR 02	6 1250 1 250 000 000	38 281 25	0 00	0 00	38 281 25	Received this period
BAKER HUGHES INC NT 6 25 DUE 01-15 2009 BEO CUSIP 057224AJ8 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 2500 100 000 000	3 125 00	0 00	0 00	3 125 00	Received this period
BELLSOUTH CAP FDG CORP 7 75 DUE 02-15-2010 BEO CUSIP 079857AG3 Ex date 15 FEB 02 / Pay date 15 FEB 02	7 7500 1 690 000 000	64 518 75	0 00	0 00	64 518 75	Received this period
BELLSOUTH CAP FDG CORP 7 75 DUE 02-15 2010 BEO CUSIP 079857AG3 Ex date 15 FEB 02 / Pay date 15 FEB 02	7 7500 1 690 000 000	968 75	0 00	0 00	968 75	Received this period
BRISTOL MYERS SQUIBB CO NT 5 75 DUE 10 01 2011 BEO CUSIP 110122AG3 Ex date 01 APR 02 / Pay date 01 APR 02	5 7500 1 500 000 000	43 843 80	0 00	0 00	43 843 80	Received this period
CORNING INC 6 3 DUE 03-01-2009 BEO CUSIP 219350AG0 Ex date 01 MAR 02 / Pay date 01 MAR 02	6 3000 2 000 000 000	18 742 50	0 00	0 00	18 742 50	Received this period
CORNING INC 6 3 DUE 03 01-2009 BEO CUSIP 219350AG0 Ex date 01 MAR 02 / Pay date 01 MAR 02	6 3000 2 000 000 000	44 257 50	0 00	0 00	44 257 50	Received this period
DEERE JOHN CAP CORP NT DTD 02/25/1999 6 DUE 02-15-2008 BEO CUSIP 244217BC8 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 1 635 000 000	49 050 00	0 00	0 00	49 050 00	Received this period

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1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FEDT DEPT STORES INC DEL 6 79 BD DUE 07 15 2027 BEO PUTTABLE 7 15 2004 @ PUT CUSIP 31410HAJ0 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 7900 1 000 000 000	33 950 00	0 00	0 00	33 950 00	Received this period
FORD MOTOR CREDIT 7 375% BDS 1/2/11 USD1000 2 CUSIP 345397TS2 Ex date 01 FEB 02 / Pay date 01 FEB 02	7 3750 60 000 000	2 212 50	0 00	0 00	2 212 50	Received this period
HONEYWELL INTL INC 7 5 DUE 03 01 2010 BEO CUSIP 438516AK2 Ex date 01 MAR 02 / Pay date 01 MAR 02	7 5000 1 000 000 000	37 500 00	0 00	0 00	37 500 00	Received this period
LOWES COS INC 8 25 DUE 06 01 2010 BEO CUSIP 548661CA3 Ex date 01 JUN 02 / Pay date 03 JUN 02	8 2500 1 535 000 000	63 318 75	0 00	0 00	63 318 75	Received this period
NORTHROP GRUMMAN CORP NT DTD 03/01/1996 7 DUE 03 01 2006 REG CUSIP 666807AN2 Ex date 01 MAR 02 / Pay date 01 MAR 02	7 0000 1 105 000 000	38 675 00	0 00	0 00	38 675 00	Received this period
ORACLE CORP 6 91 DUE 02-15 2007/02 14 2007 REG CUSIP 68389YAB9 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 9100 1 500 000 000	51 825 00	0 00	0 00	51 825 00	Received this period
RAYTHEON CO DEB DTD 12/14/1998 6 DUE 12 15 2010 BEO CUSIP 755111AV3 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 0 000	35 550 00	0 00	0 00	35 550 00	Received this period
RAYTHEON CO 6 5 BD DUE 07 15 2005 CUSIP 755111AB7 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 5000 430 000 000	13 975 00	0 00	0 00	13 975 00	Received this period
SUN MICROSYSTEMS INC SR NT 7 DUE 08 15 2002 BEO CUSIP 866810AC8 Ex date 15 FEB 02 / Pay date 15 FEB 02	7 0000 1 000 000 000	35 000 00	0 00	0 00	35 000 00	Received this period
UN PAC CORP 6 625 NTS DUE 02 01 2008 BEO CUSIP 907818BX5 Ex date 01 FEB 02 / Pay date 01 FEB 02	6 6250 1 680 000 000	55 650 00	0 00	0 00	55 650 00	Received this period
ALCOA INC BD 6 DUE 01 15 2012/01 14-2012BEO CUSIP 013817AF8 Trade date 06 FEB 02 / Settlement date 11 FEB 02	6 0000 1,500 000 000	6 500 00	0 00	0 00	6 500 00	Income purchased this period
BURL NORTHN SANTA FE CORP 7 125 DUE 12 15 2010 BEO CUSIP 12189TAS3 Trade date 25 JUN 02 / Settlement date 28 JUN 02	7 1250 800 000 000	2 058 33	0 00	0 00	2 058 33	Income purchased this period

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1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FORD MTR CR CO NT 5 8 DUE 01 12 2009 BEO CUSIP 345397SG9 Trade date 24 JUN 02 / Settlement date 27 JUN 02	5 8000 800 000 000	21 266 67	0 00	0 00	21 266 67	Income purchased this period
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00443 7 375 1 19-10 BEO CUSIP 36962GUL8 Trade date 08 FEB 02 / Settlement date 12 FEB 02	7 3750 2 000 000 000	9 013 89	0 00	0 00	9 013 89	Income purchased this period
GEN MTRS ACCEP CORP NT DTD 09/12/2001 8 875 DUE 09 15 2011 BEO CUSIP 370425RX0 Trade date 17 JUN 02 / Settlement date 20 JUN 02	6 8750 700 000 000	12 699 65	0 00	0 00	12 699 65	Income purchased this period
HONEYWELL INTL INC 7 5 DUE 03-01 2010 BEO CUSIP 439516AK2 Trade date 06 FEB 02 / Settlement date 12 FEB 02	7 5000 1 000 000 000	- 33 333 33	0 00	0 00	33 333 33	Income purchased this period
WAL MART STORES INC NT 6 875 DUE 08 10 2009 BEO CUSIP 931142BE2 Trade date 24 JUN 02 / Settlement date 27 JUN 02	6 8750 700 000 000	18,314 24	0 00	0 00	- 18 314 24	Income purchased this period
BAKER HUGHES INC NT 8 25 DUE 01 15 2009 BEO CUSIP 057224AJ6 Trade date 25 JUN 02 / Settlement date 28 JUN 02	6 2500 100 000 000	2 829 86	0 00	0 00	2 829 86	Income sold this period
COMCAST CABLE COMMUNICATIONS INC EXCHANGE NT 8 375 DUE 05-01-2007 REG CUSIP 20029PAF6 Trade date 08 FEB 02 / Settlement date 13 FEB 02	8 3750 2 000 000 000	46 527 78	0 00	0 00	46 527 78	Income sold this period
CORNING INC 6 3 DUE 03-01-2009 BEO CUSIP 219350AG0 Trade date 13 JUN 02 / Settlement date 25 JUN 02	6 3000 2 000 000 000	37 450 00	0 00	0 00	37 450 00	Income sold this period
DEERE JOHN CAP CORP NT DTD 02/25/1999 6 DUE 02-15-2009 BEO CUSIP 244217BC8 Trade date 13 JUN 02 / Settlement date 18 JUN 02	6 0000 1 635 000 000	33 517 50	0 00	0 00	33 517 50	Income sold this period
EASTMAN KODAK CO MEDIUM TERM NTS BOOK ENTRANCHE # TR 00003 6 375 08-15 2008 CUSIP 27746QAC8 Trade date 06 FEB 02 / Settlement date 26 FEB 02	6 3750 1 000 000 000	9 916 67	0 00	0 00	9 916 67	Income sold this period
FEDT DEPT STORES INC DEL 6 79 BD DUE 07 15-2027 BEO PUTTABLE 7-15 2004 @ PUT CUSIP 31410HAJ0 Trade date 13 JUN 02 / Settlement date 18 JUN 02	6 7900 1 000 000 000	28 857 50	0 00	0 00	28 857 50	Income sold this period
FORD MOTOR CREDIT 7 375% BDS 1/2/11 USD1000*2 CUSIP 345397TS2 Trade date 25 JUN 02 / Settlement date 28 JUN 02	7 3750 60 000 000	1 806 88	0 00	0 00	1 806 88	Income sold this period

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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
HONEYWELL INTL INC 7 5 DUE 03 01 2010 BEO CUSIP 438516AK2 Trade date 13 JUN 02 / Settlement date 18 JUN 02	7 5000 1 000 000 000	22 291 67	0 00	0 00	22 291 67	Income sold this period
NORTHROP GRUMMAN CORP NT DTD 03/01/1996 7 DUE 03 01 2006 REG CUSIP 696907AN2 Trade date 13 JUN 02 / Settlement date 18 JUN 02	7 0000 1 105 000 000	22 990 14	0 00	0 00	22 990 14	Income sold this period
ORACLE CORP 6 91 DUE 02 15 2007/02 14 2007 REG CUSIP 68389YAB9 Trade date 06 FEB 02 / Settlement date 11 FEB 02	6 9100 1 700 000 000	57 429 78	0 00	0 00	57 429 78	Income sold this period
ORACLE CORP 6 91 DUE 02 15 2007/02 14 2007 REG CUSIP 68389YAB9 Trade date 13 JUN 02 / Settlement date 18 JUN 02	6 9100 1 500 000 000	35 413 75	0 00	0 00	35 413 75	Income sold this period
RAYTHEON CO DEB DTD 12/14/1998 6 DUE 12 15 2010 BEO CUSIP 75511AV3 Trade date 13 JUN 02 / Settlement date 18 JUN 02	6 0000 1 185 000 000	592 50	0 00	0 00	592 50	Income sold this period
RAYTHEON CO 6 5 BD DUE 07 15 2005 CUSIP 75511AB7 Trade date 25 JUN 02 / Settlement date 28 JUN 02	6 5000 430 000 000	12 655 14	0 00	0 00	12 655 14	Income sold this period
Total corporate bonds		442 507 14	0 00	0 00	442 507 14	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		630 443 80	0 00	0 00	630 443 80	Receivable this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		103,186 11	0 00	0 00	- 103 186 11	Income purchased this period
		312 279 17	0 00	0 00	312 279 17	Income sold this period
		397,029 72	0 00	0 00	397,029 72	Earned income
Government mortgage backed securities						
United States - USD						
GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG CUSIP 362054KG2	9 0000 14 376 180	107 82	0 00	0 00	107 82	Receivable last period
GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG CUSIP 36215QNV5	9 0000 472 560	3 54	0 00	0 00	3 54	Receivable last period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 146154 SER 2016 9 DUE 12-15 2016 REG CUSIP 36215VH74	9 0000 4 861 550	38 46	0 00	0 00	36 46	Receivable last period
GNMA POOL # 170147 9 DUE 09 15 2016 REG CUSIP 36216N5G4	9 0000 18 618 000	139 63	0 00	0 00	139 63	Receivable last period
GNMA POOL # 174338 9 DUE 01-15-2020 REG CUSIP 36216TS35	9 0000 7 448 020	55 86	0 00	0 00	55 86	Receivable last period
GNMA POOL # 198981 9 DUE 01-15-2017 REG CUSIP 36217NZ21	9 0000 15 480 060	116 10	0 00	0 00	116 10	Receivable last period
GNMA POOL # 206370 SER 2017 9 DUE 02 15 2017 REG CUSIP 36217XFK1	9 0000 208 336 290	1 562 52	0 00	0 00	1 562 52	Receivable last period
GNMA POOL # 210153 9 DUE 03 15 2017 REG CUSIP 382172MA3	9 0000 14 323 040	107 42	0 00	0 00	107 42	Receivable last period
GNMA POOL # 224518 SER 2017 9 DUE 10 15-2017 REG CUSIP 36218KK71	9 0000 2 583 450	19 37	0 00	0 00	19 37	Receivable last period
GNMA POOL # 307969 SER 2021 9 DUE 07 15 2021 REG CUSIP 36223HCE5	9 0000 5 333 560	40 00	0 00	0 00	40 00	Receivable last period
GNMA POOL # 412294 9 DUE 08-15-2027 REG CUSIP 36206H7F9	9 0000 60,624 200	454 68	0 00	0 00	454 68	Receivable last period
GNMA POOL # 424373 9 DUE 07 15 2027 REG CUSIP 38206XMW0	9 0000 23 131 460	173 48	0 00	0 00	173 48	Receivable last period
GNMA POOL # 433747 SER 2028 6 DUE 04 15 2028 REG CUSIP 36207JZL0	6 0000 142 768 790	713 84	0 00	0 00	713 84	Receivable last period
GNMA POOL # 438917 SER 2028 8 DUE 08 15 2028 REG CUSIP 36207QSE8	6 0000 366 080 790	1 830 40	0 00	0 00	1 830 40	Receivable last period

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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
GNMA POOL # 442204 9 DUE 09 15 2026 REG CUSIP 36207UGM4	9 0000 356 929 080	2 676 96	0 00	0 00	2 676 96	Receivable last period
GNMA POOL # 445748 9 DUE 07 15 2027 REG CUSIP 36207YEV8	9 0000 30 892 840	231 69	0 00	0 00	231 69	Receivable last period
GNMA POOL # 447738 9 DUE 06 15-2027 REG CUSIP 36208DLT0	9 0000 19 306 460	144 79	0 00	0 00	144 79	Receivable last period
GNMA POOL # 451389 9 DUE 08-15 2027 REG CUSIP 36208HNE2	9 0000 83 601 340	627 01	0 00	0 00	627 01	Receivable last period
GNMA POOL # 458915 SER 2028 6 DUE 08 15 2028 REG CUSIP 36208RYL2	6 0000 455,710 540	2 278 55	0 00	0 00	2 278 55	Receivable last period
GNMA POOL # 459252 SER 2028 7 5 DUE 02 15 2028 REG CUSIP 36208SEZ1	7 5000 2 636 271 020	16 476 69	0 00	0 00	16 476 69	Receivable last period
GNMA POOL # 460207 SER 2028 9 DUE 04 15 2028 REG CUSIP 36208TQ7	9 0000 14 364 300	107 73	0 00	0 00	107 73	Receivable last period
GNMA POOL # 461671 SER 2028 8 DUE 08 15 2028 REG CUSIP 36208U2C0	6 0000 374 035 380	1 870 17	0 00	0 00	1 870 17	Receivable last period
GNMA POOL # 463814 SER 2028 6 DUE 04 15 2028 REG CUSIP 36208XGX3	6 0000 44 575 460	222 87	0 00	0 00	222 87	Receivable last period
GNMA POOL # 465525 SER 2028 6 DUE 04 15 2028 REG CUSIP 36209AD64	6 0000 607 759 440	3 038 79	0 00	0 00	3 038 79	Receivable last period
GNMA POOL # 466105 SER 2028 9 DUE 09 15 2028 REG CUSIP 36209AYA2	9 0000 1 161 879 240	8 714 09	0 00	0 00	8 714 09	Receivable last period
GNMA POOL # 471276 SER 2028 9 DUE 02 15 2028 REG CUSIP 36209GQ59	9 0000 40 803 610	306 02	0 00	0 00	306 02	Receivable last period

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Account Name ZZ-FREEDOM FORUM INC-MANNING

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

GNMA POOL # 472052 SER 2028 6 DUE	07 15 2028 REG	CUSIP 36209HMA0	6 0000	589 44	0 00	0 00	589 44	Receivable last period
GNMA POOL # 473889 SER 2028 6 DUE	07-15 2028 REG	CUSIP 36209KRJ9	6 0000	3 637 57	0 00	0 00	3 637 57	Receivable last period
GNMA POOL # 474663 SER 2028 6 DUE	08 15 2028 REG	CUSIP 36209LJG2	6 0000	284 01	0 00	0 00	284 01	Receivable last period
GNMA POOL # 476308 SER 2028 6 DUE	05 15 2028 REG	CUSIP 36209NDM1	6 0000	3 119 60	0 00	0 00	3 119 60	Receivable last period
GNMA POOL # 478052 SER 2028 6 DUE	05-15-2028 REG	CUSIP 36209QBVB	6 0000	130 27	0 00	0 00	130 27	Receivable last period
GNMA POOL # 480399 SER 2028 6 DUE	07 15-2028 REG	CUSIP 36209SUY5	6 0000	1 850 78	0 00	0 00	1 850 78	Receivable last period
GNMA POOL # 513034 SER 2029 7 DUE	08 15 2029 REG	CUSIP 36211G417	7 0000	13 275 69	0 00	0 00	13 275 69	Receivable last period
GNMA POOL # 530067 SER 2030 8 DUE	07 15 2030 REG	CUSIP 36212CZ97	8 0000	9 001 18	0 00	0 00	9 001 18	Receivable last period
GNMA POOL # 780501 9 DUE 12-15 2028 REG		CUSIP 36225ARW2	9 0000	52 23	0 00	0 00	52 23	Receivable last period
GNMA POOL # 780537 6 DUE 08-15-2028 REG		CUSIP 36225AS27	6 0000	16 372 83	0 00	0 00	16 372 83	Receivable last period
GNMA POOL # 780770 6 DUE 04-15-2028 REG		CUSIP 36225A2B5	6 0000	22 226 84	0 00	0 00	22 226 84	Receivable last period
GNMA POOL # 025495 SER 2008 8 DUE	10-15-2008 REG	CUSIP 362054KG2	8 0000	97 47	0 00	0 00	97 47	Received this period

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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG CUSIP 362054KG2 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 13 433 600	100 76	0 00	0 00	100 76	Received this period
GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG CUSIP 362054KG2 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 13 969 780	104 78	0 00	0 00	104 78	Received this period
GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG CUSIP 362054KG2 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 12 843 490	96 33	0 00	0 00	96 33	Received this period
GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG CUSIP 362054KG2 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 14 376 180	107 83	0 00	0 00	107 83	Received this period
GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG CUSIP 362054KG2 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 12 703 250	95 28	0 00	0 00	95 28	Received this period
GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG CUSIP 36215QNV5 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 466 210	3 50	0 00	0 00	3 50	Received this period
GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG CUSIP 36215QNV5 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 470 050	3 53	0 00	0 00	3 53	Received this period
GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG CUSIP 36215QNV5 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 468 780	3 52	0 00	0 00	3 52	Received this period
GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG CUSIP 36215QNV5 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 471 310	3 54	0 00	0 00	3 54	Received this period
GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG CUSIP 36215QNV5 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 467 500	3 51	0 00	0 00	3 51	Received this period
GNMA POOL # 141804 SER 2016 9 DUE 09-15 2016 REG CUSIP 36215QNV5 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 472 560	3 55	0 00	0 00	3 55	Received this period
GNMA POOL # 146154 SER 2016 9 DUE 12 15 2016 REG CUSIP 36215VH74 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 4 574 030	34 31	0 00	0 00	34 31	Received this period

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Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 146154 SER 2016 9 DUE 12-15-2016 REG CUSIP 36215VH74 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 4 690 050	35 18	0 00	0 00	35 18	Received this period
GNMA POOL # 146154 SER 2016 9 DUE 12 15-2016 REG CUSIP 36215VH74 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 4 748 250	35 61	0 00	0 00	35 61	Received this period
GNMA POOL # 146154 SER 2016 9 DUE 12 15 2016 REG CUSIP 36215VH74 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 4 805 120	36 04	0 00	0 00	36 04	Received this period
GNMA POOL # 146154 SER 2016 9 DUE 12-15-2016 REG CUSIP 36215VH74 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 4 632 270	34 74	0 00	0 00	34 74	Received this period
GNMA POOL # 146154 SER 2016 9 DUE 12 15-2016 REG CUSIP 36215VH74 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 4 861 550	36 46	0 00	0 00	36 46	Received this period
GNMA POOL # 170147 9 DUE 09 15 2016 REG CUSIP 36216N5G4 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 13 802 540	103 52	0 00	0 00	103 52	Received this period
GNMA POOL # 170147 9 DUE 09 15-2016 REG CUSIP 36216N5G4 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 18 568 190	139 28	0 00	0 00	139 26	Received this period
GNMA POOL # 170147 9 DUE 09 15-2016 REG CUSIP 36216N5G4 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 13 840 700	103 80	0 00	0 00	103 80	Received this period
GNMA POOL # 170147 9 DUE 09 15-2016 REG CUSIP 36216N5G4 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 18 467 390	138 51	0 00	0 00	138 51	Received this period
GNMA POOL # 170147 9 DUE 09-15-2016 REG CUSIP 36216N5G4 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 18,517 990	138 88	0 00	0 00	138 88	Received this period
GNMA POOL # 170147 9 DUE 09 15 2016 REG CUSIP 36216N5G4 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 18 618 000	139 63	0 00	0 00	139 63	Received this period
GNMA POOL # 174338 9 DUE 01 15 2020 REG CUSIP 36216TS35 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 7 434 820	55 76	0 00	0 00	55 76	Received this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
GNMA POOL # 174338 9 DUE 01-15 2020 REG CUSIP 36216TS35 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 7 408 100	55 56	0 00	0 00	55 56	Received this period
GNMA POOL # 174338 9 DUE 01 15 2020 REG CUSIP 36216TS35 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 7 394 580	55 46	0 00	0 00	55 46	Received this period
GNMA POOL # 174338 9 DUE 01 15 2020 REG CUSIP 36216TS35 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 7 421 510	55 66	0 00	0 00	55 66	Received this period
GNMA POOL # 174338 9 DUE 01 15-2020 REG CUSIP 36216TS35 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 7 448 020	55 86	0 00	0 00	55 86	Received this period
GNMA POOL # 174338 9 DUE 01 15 2020 REG CUSIP 36216TS35 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 7 380 950	55 36	0 00	0 00	55 36	Received this period
GNMA POOL # 198861 9 DUE 01-15 2017 REG CUSIP 36217NZ21 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 15 427 580	115 71	0 00	0 00	115 71	Received this period
GNMA POOL # 198861 9 DUE 01 15 2017 REG CUSIP 36217NZ21 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 15 267 650	114 51	0 00	0 00	114 51	Received this period
GNMA POOL # 198861 9 DUE 01 15 2017 REG CUSIP 36217NZ21 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 15 480 060	116 10	0 00	0 00	116 10	Received this period
GNMA POOL # 198861 9 DUE 01 15 2017 REG CUSIP 36217NZ21 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 15 321 380	114 91	0 00	0 00	114 91	Received this period
GNMA POOL # 198861 9 DUE 01 15 2017 REG CUSIP 36217NZ21 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 15 213 490	114 10	0 00	0 00	114 10	Received this period
GNMA POOL # 198861 9 DUE 01 15-2017 REG CUSIP 36217NZ21 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 15 374 690	115 31	0 00	0 00	115 31	Received this period
GNMA POOL # 206370 SER 2017 9 DUE 02 15 2017 REG CUSIP 36217XFK1 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 208 336 290	1 562 52	0 00	0 00	1 562 52	Received this period

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Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 206370 SER 2017 8 DUE 02 15-2017 REG CUSIP 36217XFK1 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 142 349 210	1 067 62	0 00	0 00	1 067 62	Received this period
GNMA POOL # 206370 SER 2017 9 DUE 02-15-2017 REG CUSIP 36217XFK1 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 164 349 540	1 232 62	0 00	0 00	1 232 62	Received this period
GNMA POOL # 206370 SER 2017 8 DUE 02 15 2017 REG CUSIP 36217XFK1 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 163 817 250	1 228 63	0 00	0 00	1 228 63	Received this period
GNMA POOL # 206370 SER 2017 9 DUE 02 15-2017 REG CUSIP 36217XFK1 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 164 837 940	1 236 29	0 00	0 00	1 236 29	Received this period
GNMA POOL # 206370 SER 2017 9 DUE 02 15-2017 REG CUSIP 36217XFK1 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 163 243 560	1 224 33	0 00	0 00	1 224 33	Received this period
GNMA POOL # 210153 9 DUE 03 15 2017 REG CUSIP 362172MA3 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 14 323 040	107 42	0 00	0 00	107 42	Received this period
GNMA POOL # 210153 9 DUE 03-15-2017 REG CUSIP 362172MA3 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 8 883 690	66 63	0 00	0 00	66 63	Received this period
GNMA POOL # 210153 9 DUE 03 15 2017 REG CUSIP 362172MA3 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 8,930 600	66 98	0 00	0 00	66 98	Received this period
GNMA POOL # 210153 9 DUE 03 15 2017 REG CUSIP 362172MA3 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 14 286 870	107 15	0 00	0 00	107 15	Received this period
GNMA POOL # 210153 9 DUE 03-15 2017 REG CUSIP 362172MA3 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 8 953 780	67 15	0 00	0 00	67 15	Received this period
GNMA POOL # 210153 9 DUE 03 15-2017 REG CUSIP 362172MA3 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 8 907 240	66 80	0 00	0 00	66 80	Received this period
GNMA POOL # 224518 SER 2017 8 DUE 10 15-2017 REG CUSIP 36218KK71 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 1 766 740	13 26	0 00	0 00	13 26	Received this period

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1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 2 583 450	19 38	0 00	0 00	19 38	Received this period
GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 1 731 550	12 99	0 00	0 00	12 99	Received this period
GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 1 772 000	13 30	0 00	0 00	13 30	Received this period
GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 2 103 370	15 78	0 00	0 00	15 78	Received this period
GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 2 097 440	15 74	0 00	0 00	15 74	Received this period
GNMA POOL # 307969 SER 2021 9 DUE 07 15 2021 REG CUSIP 36223HCE5 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 5 293 090	39 70	0 00	0 00	39 70	Received this period
GNMA POOL # 307969 SER 2021 9 DUE 07 15 2021 REG CUSIP 36223HCE5 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 5 317 650	39 88	0 00	0 00	39 98	Received this period
GNMA POOL # 307969 SER 2021 9 DUE 07 15-2021 REG CUSIP 36223HCE5 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 5 309 600	39 82	0 00	0 00	39 82	Received this period
GNMA POOL # 307969 SER 2021 9 DUE 07 15 2021 REG CUSIP 36223HCE5 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 5 325 640	39 94	0 00	0 00	39 94	Received this period
GNMA POOL # 307969 SER 2021 9 DUE 07 15-2021 REG CUSIP 36223HCE5 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 5 301 270	39 76	0 00	0 00	39 76	Received this period
GNMA POOL # 307969 SER 2021 9 DUE 07 15 2021 REG CUSIP 36223HCE5 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 5 333 560	40 00	0 00	0 00	40 00	Received this period
GNMA POOL # 412294 9 DUE 08 15 2027 REG CUSIP 36206H7F9 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 60 423 760	453 18	0 00	0 00	453 18	Received this period

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Account number 2637682
Account Name ZZ-FREEDOM FORUM INC-MANNING-

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

GNMA POOL # 412294 9 DUE 08 15 2027 REG	9 0000	60,624 200	0 00	0 00	454 68	454 68	Received this period
CUSIP 36206H7F9 Ex date 15 JAN 02 / Pay date 15 JAN 02							
GNMA POOL # 412294 9 DUE 08-15 2027 REG	9 0000	60 524 760	0 00	0 00	453 94	453 94	Received this period
CUSIP 36206H7F9 Ex date 15 MAR 02 / Pay date 15 MAR 02							
GNMA POOL # 412294 9 DUE 08 15 2027 REG	9 0000	60 474 460	0 00	0 00	453 56	453 56	Received this period
CUSIP 36206H7F9 Ex date 15 APR 02 / Pay date 15 APR 02							
GNMA POOL # 412294 9 DUE 08 15 2027 REG	9 0000	60 574 680	0 00	0 00	454 31	454 31	Received this period
CUSIP 36206H7F9 Ex date 15 FEB 02 / Pay date 15 FEB 02							
GNMA POOL # 424373 9 DUE 07-15 2027 REG	9 0000	23 029 820	0 00	0 00	172 72	172 72	Received this period
CUSIP 36206XKW0 Ex date 15 JUN 02 / Pay date 17 JUN 02							
GNMA POOL # 424373 9 DUE 07-15 2027 REG	9 0000	23 111 820	0 00	0 00	173 34	173 34	Received this period
CUSIP 36206XKW0 Ex date 15 FEB 02 / Pay date 15 FEB 02							
GNMA POOL # 424373 9 DUE 07-15 2027 REG	9 0000	23 091 560	0 00	0 00	173 19	173 19	Received this period
CUSIP 36206XKW0 Ex date 15 MAR 02 / Pay date 15 MAR 02							
GNMA POOL # 424373 9 DUE 07 15-2027 REG	9 0000	23 050 560	0 00	0 00	172 88	172 88	Received this period
CUSIP 36206XKW0 Ex date 15 MAY 02 / Pay date 15 MAY 02							
GNMA POOL # 424373 9 DUE 07 15 2027 REG	9 0000	23 131 460	0 00	0 00	173 49	173 49	Received this period
CUSIP 36206XKW0 Ex date 15 JAN 02 / Pay date 15 JAN 02							
GNMA POOL # 424373 9 DUE 07-15 2027 REG	9 0000	23 071 140	0 00	0 00	173 03	173 03	Received this period
CUSIP 36206XKW0 Ex date 15 APR 02 / Pay date 15 APR 02							
GNMA POOL # 433747 SER 2028 6 DUE 04 15 2028 REG	6 0000	142 037 760	0 00	0 00	710 19	710 19	Received this period
CUSIP 36207JZL0 Ex date 15 MAY 02 / Pay date 15 MAY 02							

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Income & Expense Detail - Base Currency

Account number 2637682
 Account Name ZZ-FREEDOM FORUM INC-MANNING.

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Income

Fixed income

GNMA POOL # 433747 SER 2028 6 DUE	04 15 2028 REG	6 0000	142 768 790	713 84	0 00	0 00	713 84	Received this period
CUSIP 36207JZL0 Ex date 15 JAN 02 / Pay date 15 JAN 02								
GNMA POOL # 433747 SER 2028 6 DUE	04 15 2028 REG	6 0000	141 841 460	709 21	0 00	0 00	709 21	Received this period
CUSIP 36207JZL0 Ex date 15 JUN 02 / Pay date 17 JUN 02								
GNMA POOL # 433747 SER 2028 6 DUE	04 15 2028 REG	6 0000	142 403 220	712 02	0 00	0 00	712 02	Received this period
CUSIP 36207JZL0 Ex date 15 MAR 02 / Pay date 15 MAR 02								
GNMA POOL # 433747 SER 2028 6 DUE	04 15 2028 REG	6 0000	142 216 820	711 08	0 00	0 00	711 08	Received this period
CUSIP 36207JZL0 Ex date 15 APR 02 / Pay date 15 APR 02								
GNMA POOL # 433747 SER 2028 6 DUE	04 15 2028 REG	6 0000	142 588 620	712 94	0 00	0 00	712 94	Received this period
CUSIP 36207JZL0 Ex date 15 FEB 02 / Pay date 15 FEB 02								
GNMA POOL # 438917 SER 2028 6 DUE	08 15 2028 REG	6 0000	365 631 380	1 828 16	0 00	0 00	1 828 16	Received this period
CUSIP 36207QSE8 Ex date 15 FEB 02 / Pay date 15 FEB 02								
GNMA POOL # 438917 SER 2028 6 DUE	08 15 2028 REG	6 0000	364 264 230	1 821 32	0 00	0 00	1 821 32	Received this period
CUSIP 36207QSE8 Ex date 15 MAY 02 / Pay date 15 MAY 02								
GNMA POOL # 438917 SER 2028 6 DUE	08 15 2028 REG	6 0000	366 090 790	1 830 40	0 00	0 00	1 830 40	Received this period
CUSIP 36207QSE8 Ex date 15 JAN 02 / Pay date 15 JAN 02								
GNMA POOL # 438917 SER 2028 6 DUE	08 15 2028 REG	6 0000	363 809 340	1 819 05	0 00	0 00	1 819 05	Received this period
CUSIP 36207QSE8 Ex date 15 JUN 02 / Pay date 17 JUN 02								
GNMA POOL # 438917 SER 2028 6 DUE	08 15 2028 REG	6 0000	365 179 530	1 825 90	0 00	0 00	1 825 90	Received this period
CUSIP 36207QSE8 Ex date 15 MAR 02 / Pay date 15 MAR 02								
GNMA POOL # 438917 SER 2028 6 DUE	08 15 2028 REG	6 0000	364 722 450	1 823 61	0 00	0 00	1 823 61	Received this period
CUSIP 36207QSE8 Ex date 15 APR 02 / Pay date 15 APR 02								
GNMA POOL # 442204 9 DUE 09 15-2026 REG		9 0000	356 291 170	2 672 18	0 00	0 00	2 672 18	Received this period
CUSIP 36207UGM4 Ex date 15 MAR 02 / Pay date 15 MAR 02								

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Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 442204 9 DUE 09 15 2026 REG CUSIP 36207UGM4 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 356 614 440	2,674 61	0 00	0 00	2 674 61	Received this period
GNMA POOL # 442204 9 DUE 09 15 2026 REG CUSIP 36207UGM4 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 280 178 520	2 101 35	0 00	0 00	2 101 35	Received this period
GNMA POOL # 442204 9 DUE 09 15-2028 REG CUSIP 36207UGM4 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 358 929 080	2 676 97	0 00	0 00	2 676 97	Received this period
GNMA POOL # 442204 9 DUE 09-15-2028 REG CUSIP 36207UGM4 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 308 692 930	2 315 20	0 00	0 00	2,315 20	Received this period
GNMA POOL # 442204 9 DUE 09 15-2028 REG CUSIP 36207UGM4 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 279 923 940	2 099 43	0 00	0 00	2 099 43	Received this period
GNMA POOL # 445748 9 DUE 07 15 2027 REG CUSIP 36207YEV8 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 30 844 950	231 34	0 00	0 00	231 34	Received this period
GNMA POOL # 445748 9 DUE 07 15 2027 REG CUSIP 36207YEV8 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 30 810 260	231 08	0 00	0 00	231 08	Received this period
GNMA POOL # 445748 9 DUE 07-15 2027 REG CUSIP 36207YEV8 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 26 904 350	201 78	0 00	0 00	201 78	Received this period
GNMA POOL # 445748 9 DUE 07 15 2027 REG CUSIP 36207YEV8 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 30 892 840	231 70	0 00	0 00	231 70	Received this period
GNMA POOL # 445748 9 DUE 07-15 2027 REG CUSIP 36207YEV8 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 30 775 420	230 82	0 00	0 00	230 82	Received this period
GNMA POOL # 445748 9 DUE 07 15 2027 REG CUSIP 36207YEV8 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 26 872 470	201 54	0 00	0 00	201 54	Received this period
GNMA POOL # 447738 9 DUE 08-15-2027 REG CUSIP 36208DLT0 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 19 290 080	144 68	0 00	0 00	144 68	Received this period

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Account number 2637682
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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
GNMA POOL # 447738 9 DUE 06 15 2027 REG CUSIP 36208DLT0 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 19 240 150	144 30	0 00	0 00	144 30	Received this period
GNMA POOL # 447738 9 DUE 06-15 2027 REG CUSIP 36208DLT0 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 19 256 930	144 43	0 00	0 00	144 43	Received this period
GNMA POOL # 447738 9 DUE 06 15 2027 REG CUSIP 36208DLT0 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 19 306 460	144 80	0 00	0 00	144 80	Received this period
GNMA POOL # 447738 9 DUE 06 15 2027 REG CUSIP 36208DLT0 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 12 773 680	95 80	0 00	0 00	95 80	Received this period
GNMA POOL # 447738 9 DUE 06 15 2027 REG CUSIP 36208DLT0 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 19 273 570	144 55	0 00	0 00	144 55	Received this period
GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 36208HNE2 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 67 415 790	505 62	0 00	0 00	505 62	Received this period
GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 36208HNE2 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 70 176 210	526 32	0 00	0 00	526 32	Received this period
GNMA POOL # 451389 9 DUE 08-15 2027 REG CUSIP 36208HNE2 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 83 510 710	626 33	0 00	0 00	626 33	Received this period
GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 36208HNE2 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 80 406 540	603 05	0 00	0 00	603 05	Received this period
GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 36208HNE2 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 67 484 990	506 14	0 00	0 00	506 14	Received this period
GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 36208HNE2 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 83 601 340	627 01	0 00	0 00	627 01	Received this period
GNMA POOL # 458915 SER 2028 6 DUE 08 15 2028 REG CUSIP 36208RYL2 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 420 207 800	2 101 04	0 00	0 00	2 101 04	Received this period

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Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 458915 SER 2028 6 DUE 08-15-2028 REG CUSIP 36208RYL2 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 418 586 090	2 092 93	0 00	0 00	2 092 93	Received this period
GNMA POOL # 458915 SER 2028 6 DUE 08 15 2028 REG CUSIP 36208RYL2 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 0000 455 710 540	2 278 55	0 00	0 00	2 278 55	Received this period
GNMA POOL # 458915 SER 2028 6 DUE 08 15-2028 REG CUSIP 36208RYL2 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 418 063 520	2 090 32	0 00	0 00	2 090 32	Received this period
GNMA POOL # 458915 SER 2028 6 DUE 08 15-2028 REG CUSIP 36208RYL2 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 419 668 050	2 098 34	0 00	0 00	2 098 34	Received this period
GNMA POOL # 458915 SER 2028 6 DUE 08 15-2028 REG CUSIP 36208RYL2 Ex date 15 APR 02 / Pay date 15 APR 02	6 0000 419 131 340	2 095 66	0 00	0 00	2 095 66	Received this period
GNMA POOL # 459252 SER 2028 7 5 DUE 02 15 2028 REG CUSIP 36208SEZ1 Ex date 15 FEB 02 / Pay date 15 FEB 02	7 5000 2 633,479 580	16 459 25	0 00	0 00	16 459 25	Received this period
GNMA POOL # 459252 SER 2028 7 5 DUE 02-15-2028 REG CUSIP 36208SEZ1 Ex date 15 APR 02 / Pay date 15 APR 02	7 5000 2 627 900 470	16 424 38	0 00	0 00	16 424 38	Received this period
GNMA POOL # 459252 SER 2028 7 5 DUE 02 15-2028 REG CUSIP 36208SEZ1 Ex date 15 MAR 02 / Pay date 15 MAR 02	7 5000 2 630 699 730	16 441 87	0 00	0 00	16 441 87	Received this period
GNMA POOL # 459252 SER 2028 7 5 DUE 02 15-2028 REG CUSIP 36208SEZ1 Ex date 15 MAY 02 / Pay date 15 MAY 02	7 5000 2 569 413 460	16 058 83	0 00	0 00	16 058 83	Received this period
GNMA POOL # 459252 SER 2028 7 5 DUE 02 15-2028 REG CUSIP 36208SEZ1 Ex date 15 JAN 02 / Pay date 15 JAN 02	7 5000 2 636 271 020	16 478 69	0 00	0 00	16 478 69	Received this period
GNMA POOL # 459252 SER 2028 7 5 DUE 02 15 2028 REG CUSIP 36208SEZ1 Ex date 15 JUN 02 / Pay date 17 JUN 02	7 5000 2 470 548 590	15 440 93	0 00	0 00	15 440 93	Received this period
GNMA POOL # 460207 SER 2028 9 DUE 04-15-2028 REG CUSIP 36208TGQ7 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 14 342 790	107 57	0 00	0 00	107 57	Received this period

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1 JAN 02 - 31 DEC 02

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Account number 2637682
Account Name ZZ-FREEDOM FORUM INC MANNING-

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
GNMA POOL # 460207 SER 2028 9 DUE	04 15 2028 REG	9 0000	14 364 390	107 73	0 00	0 00	107 73	Received this period
CUSIP 362087GQ7 Ex date 15 JAN 02 / Pay date 15 JAN 02								
GNMA POOL # 460207 SER 2028 9 DUE	04 15 2028 REG	9 0000	14 309 750	107 32	0 00	0 00	107 32	Received this period
CUSIP 362087GQ7 Ex date 15 JUN 02 / Pay date 17 JUN 02								
GNMA POOL # 460207 SER 2028 9 DUE	04 15 2028 REG	9 0000	14 353 630	107 65	0 00	0 00	107 65	Received this period
CUSIP 362087GQ7 Ex date 15 FEB 02 / Pay date 15 FEB 02								
GNMA POOL # 460207 SER 2028 9 DUE	04 15 2028 REG	9 0000	14 320 850	107 41	0 00	0 00	107 41	Received this period
CUSIP 362087GQ7 Ex date 15 MAY 02 / Pay date 15 MAY 02								
GNMA POOL # 460207 SER 2028 9 DUE	04 15 2028 REG	9 0000	14 331 870	107 49	0 00	0 00	107 49	Received this period
CUSIP 362087GQ7 Ex date 15 APR 02 / Pay date 15 APR 02								
GNMA POOL # 461671 SER 2028 6 DUE	08 15 2028 REG	6 0000	373 592 250	1 867 98	0 00	0 00	1 867 98	Received this period
CUSIP 36208U2C0 Ex date 15 FEB 02 / Pay date 15 FEB 02								
GNMA POOL # 461671 SER 2028 6 DUE	08 15 2028 REG	6 0000	372 248 430	1 861 24	0 00	0 00	1 861 24	Received this period
CUSIP 36208U2C0 Ex date 15 MAY 02 / Pay date 15 MAY 02								
GNMA POOL # 461671 SER 2028 6 DUE	08 15 2028 REG	6 0000	374 035 390	1 870 18	0 00	0 00	1 870 18	Received this period
CUSIP 36208U2C0 Ex date 15 JAN 02 / Pay date 15 JAN 02								
GNMA POOL # 461671 SER 2028 6 DUE	08 15 2028 REG	6 0000	371 795 630	1 858 98	0 00	0 00	1 858 98	Received this period
CUSIP 36208U2C0 Ex date 15 JUN 02 / Pay date 17 JUN 02								
GNMA POOL # 461671 SER 2028 6 DUE	08 15 2028 REG	6 0000	373 146 730	1 865 73	0 00	0 00	1 865 73	Received this period
CUSIP 36208U2C0 Ex date 15 MAR 02 / Pay date 15 MAR 02								
GNMA POOL # 461671 SER 2028 6 DUE	08 15 2028 REG	6 0000	372 698 790	1 863 49	0 00	0 00	1 863 49	Received this period
CUSIP 36208U2C0 Ex date 15 APR 02 / Pay date 15 APR 02								
GNMA POOL # 463814 SER 2028 6 DUE	04 15 2028 REG	6 0000	44 575 460	222 88	0 00	0 00	222 88	Received this period
CUSIP 36208XGX3 Ex date 15 JAN 02 / Pay date 15 JAN 02								

Fixed income

Income

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1 JAN 02 31 DEC 02

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Account Name ZZ*FREEDOM FORUM INC MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 466105 SER 2028 9 DUE 09 15 2028 REG CUSIP 36209AYA2 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 972 998 270	7 297 50	0 00	0 00	7 297 50	Received this period
GNMA POOL # 466105 SER 2028 9 DUE 09 15 2028 REG CUSIP 36209AYA2 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 972 240 530	7 291 81	0 00	0 00	7 291 81	Received this period
GNMA POOL # 466105 SER 2028 9 DUE 09 15 2028 REG CUSIP 36209AYA2 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 1 161 879 240	8 714 11	0 00	0 00	8 714 11	Received this period
GNMA POOL # 466105 SER 2028 9 DUE 09 15 2028 REG CUSIP 36209AYA2 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 821 484 220	6 160 99	0 00	0 00	6 160 99	Received this period
GNMA POOL # 466105 SER 2028 9 DUE 09-15-2028 REG CUSIP 36209AYA2 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 1 160 944 700	8 707 10	0 00	0 00	8 707 10	Received this period
GNMA POOL # 471276 SER 2028 9 DUE 02 15 2028 REG CUSIP 36209GQ59 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 40 774 000	305 81	0 00	0 00	305 81	Received this period
GNMA POOL # 471276 SER 2028 9 DUE 02 15 2028 REG CUSIP 36209GQ59 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 40 683 760	305 14	0 00	0 00	305 14	Received this period
GNMA POOL # 471276 SER 2028 9 DUE 02 15 2028 REG CUSIP 36209GQ59 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 40 803 610	306 04	0 00	0 00	306 04	Received this period
GNMA POOL # 471276 SER 2028 9 DUE 02 15 2028 REG CUSIP 36209GQ59 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 40 653 200	304 91	0 00	0 00	304 91	Received this period
GNMA POOL # 471276 SER 2028 9 DUE 02 15 2028 REG CUSIP 36209GQ59 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 40 744 160	305 59	0 00	0 00	305 59	Received this period
GNMA POOL # 471276 SER 2028 9 DUE 02 15 2028 REG CUSIP 36209GQ59 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 40 714 070	305 36	0 00	0 00	305 36	Received this period
GNMA POOL # 472053 SER 2028 8 DUE 07 15 2028 REG CUSIP 36209HMA0 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 110 096 660	550 48	0 00	0 00	550 48	Received this period

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Account number 2637682
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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 472053 SER 2028 6 DUE 07-15-2028 REG CUSIP 36209HMA0 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 0000 117 889 030	589 45	0 00	0 00	589 45	Received this period
GNMA POOL # 472053 SER 2028 6 DUE 07 15-2028 REG CUSIP 36209HMA0 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 109 817 160	549 59	0 00	0 00	549 59	Received this period
GNMA POOL # 472053 SER 2028 6 DUE 07 15 2028 REG CUSIP 36209HMA0 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 117,532 560	587 66	0 00	0 00	587 66	Received this period
GNMA POOL # 472053 SER 2028 6 DUE 07-15-2028 REG CUSIP 36209HMA0 Ex date 15 APR 02 / Pay date 15 APR 02	6 0000 117 371 980	586 86	0 00	0 00	586 86	Received this period
GNMA POOL # 472053 SER 2028 6 DUE 07 15-2028 REG CUSIP 36209HMA0 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 117 721 150	588 61	0 00	0 00	588 61	Received this period
GNMA POOL # 473989 SER 2028 6 DUE 07 15 2028 REG CUSIP 36209KRJ9 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 726 623 740	3 633 12	0 00	0 00	3 633 12	Received this period
GNMA POOL # 473989 SER 2028 6 DUE 07-15-2028 REG CUSIP 36209KRJ9 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 686 860 720	3 434 30	0 00	0 00	3 434 30	Received this period
GNMA POOL # 473989 SER 2028 6 DUE 07 15 2028 REG CUSIP 36209KRJ9 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 0000 727 514 160	3 637 57	0 00	0 00	3 637 57	Received this period
GNMA POOL # 473989 SER 2028 6 DUE 07 15 2028 REG CUSIP 36209KRJ9 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 649 886 070	3 249 43	0 00	0 00	3 249 43	Received this period
GNMA POOL # 473989 SER 2028 6 DUE 07-15-2028 REG CUSIP 36209KRJ9 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 725 623 880	3 628 12	0 00	0 00	3 628 12	Received this period
GNMA POOL # 473989 SER 2028 6 DUE 07 15-2028 REG CUSIP 36209KRJ9 Ex date 15 APR 02 / Pay date 15 APR 02	6 0000 724 720 060	3 623 60	0 00	0 00	3 623 60	Received this period
GNMA POOL # 474663 SER 2028 6 DUE 08 15 2028 REG CUSIP 36209LJG2 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 56 708 000	283 54	0 00	0 00	283 54	Received this period

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Account number 2637682
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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
GNMA POOL # 474663 SER 2028 6 DUE 08 15 2028 REG CUSIP 36209LJG2 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 56 475 440	282 38	0 00	0 00	282 38	Received this period
GNMA POOL # 474663 SER 2028 6 DUE 08-15 2028 REG CUSIP 36209LJG2 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 0000 56 802 540	284 01	0 00	0 00	284 01	Received this period
GNMA POOL # 474663 SER 2028 6 DUE 08 15 2028 REG CUSIP 36209LJG2 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 51 964 290	259 82	0 00	0 00	259 82	Received this period
GNMA POOL # 474663 SER 2028 6 DUE 08 15 2028 REG CUSIP 36209LJG2 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 56 630 060	283 15	0 00	0 00	283 15	Received this period
GNMA POOL # 474663 SER 2028 6 DUE 08 15 2028 REG CUSIP 36209LJG2 Ex date 15 APR 02 / Pay date 15 APR 02	6 0000 56 552 050	282 76	0 00	0 00	282 76	Received this period
GNMA POOL # 476308 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209NDM1 Ex date 15 APR 02 / Pay date 15 APR 02	6 0000 552 025 650	2 760 13	0 00	0 00	2 760 13	Received this period
GNMA POOL # 476308 SER 2028 6 DUE 05-15 2028 REG CUSIP 36209NDM1 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 584 182 200	2 920 91	0 00	0 00	2 920 91	Received this period
GNMA POOL # 476308 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209NDM1 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 551 228 120	2 756 14	0 00	0 00	2 756 14	Received this period
GNMA POOL # 476308 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209NDM1 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 0000 623 921 110	3 119 61	0 00	0 00	3 119 61	Received this period
GNMA POOL # 476308 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209NDM1 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 550 288 070	2 751 44	0 00	0 00	2 751 44	Received this period
GNMA POOL # 476308 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209NDM1 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 552 843 590	2 764 22	0 00	0 00	2 764 22	Received this period
GNMA POOL # 478052 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209QBV6 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 26 023 530	130 12	0 00	0 00	130 12	Received this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 478052 SER 2028 6 DUE 05-15-2028 REG CUSIP 36209QBV6 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 25 912 170	129 56	0 00	0 00	129 56	Received this period
GNMA POOL # 478052 SER 2028 6 DUE 05 15-2028 REG CUSIP 36209QBV6 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 0000 26 055 830	130 28	0 00	0 00	130 28	Received this period
GNMA POOL # 478052 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209QBV8 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 25 876 710	129 38	0 00	0 00	129 38	Received this period
GNMA POOL # 478052 SER 2028 6 DUE 05-15-2028 REG CUSIP 36209QBV6 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 25 989 230	129 95	0 00	0 00	129 95	Received this period
GNMA POOL # 478052 SER 2028 6 DUE 05-15 2028 REG CUSIP 36209QBV8 Ex date 15 APR 02 / Pay date 15 APR 02	6 0000 25 949 880	129 75	0 00	0 00	129 75	Received this period
GNMA POOL # 480399 SER 2028 6 DUE 07-15 2028 REG CUSIP 36209SU5 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 331 777 730	1 658 89	0 00	0 00	1 658 89	Received this period
GNMA POOL # 480399 SER 2028 6 DUE 07 15-2028 REG CUSIP 36209SU5 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 330 343 200	1 651 72	0 00	0 00	1 651 72	Received this period
GNMA POOL # 480399 SER 2028 6 DUE 07 15-2028 REG CUSIP 36209SU5 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 0000 370 157 280	1 850 79	0 00	0 00	1 850 79	Received this period
GNMA POOL # 480399 SER 2028 6 DUE 07 15 2028 REG CUSIP 36209SU5 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 329 926 520	1 649 63	0 00	0 00	1 649 63	Received this period
GNMA POOL # 480399 SER 2028 6 DUE 07-15-2028 REG CUSIP 36209SU5 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 331 181 200	1 655 91	0 00	0 00	1 655 91	Received this period
GNMA POOL # 480399 SER 2028 6 DUE 07 15 2028 REG CUSIP 36209SU5 Ex date 15 APR 02 / Pay date 15 APR 02	6 0000 330 757 630	1 653 79	0 00	0 00	1 653 79	Received this period
GNMA POOL # 513034 SER 2029 7 DUE 08 15-2029 REG CUSIP 36211G4T7 Ex date 15 MAR 02 / Pay date 15 MAR 02	7 0000 2 098 287 910	12 240 01	0 00	0 00	12 240 01	Received this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
GNMA POOL # 513034 SER 2029 7 DUE 08 15 2029 REG CUSIP 36211G4T7 Ex date 15 MAY 02 / Pay date 15 MAY 02	7 0000 2 031 331 590	11 849 43	0 00	0 00	11 849 43	Received this period
GNMA POOL # 513034 SEP 2029 7 DUE 08 15 2029 REG CUSIP 36211G4T7 Ex date 15 JAN 02 / Pay date 15 JAN 02	7 0000 2 275 834 830	13 275 70	0 00	0 00	13 275 70	Received this period
GNMA POOL # 513034 SER 2029 7 DUE 08 15 2029 REG CUSIP 36211G4T7 Ex date 15 JUN 02 / Pay date 17 JUN 02	7 0000 2 006 016 740	11 701 76	0 00	0 00	11 701 76	Received this period
GNMA POOL # 513034 SER 2029 7 DUE 08 15 2029 REG CUSIP 36211G4T7 Ex date 15 APR 02 / Pay date 15 APR 02	7 0000 2 077 706 750	12 118 96	0 00	0 00	12 118 96	Received this period
GNMA POOL # 513034 SER 2029 7 DUE 08 15 2029 REG CUSIP 36211G4T7 Ex date 15 FEB 02 / Pay date 15 FEB 02	7 0000 2 177 507 770	12 702 13	0 00	0 00	12 702 13	Received this period
GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG CUSIP 36212CZ87 Ex date 15 FEB 02 / Pay date 15 FEB 02	8 0000 1 260 829 730	8 405 53	0 00	0 00	8 405 53	Received this period
GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG CUSIP 36212CZ87 Ex date 15 APR 02 / Pay date 15 APR 02	8 0000 1 150 117 520	7,667 45	0 00	0 00	7 667 45	Received this period
GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG CUSIP 36212CZ87 Ex date 15 MAR 02 / Pay date 15 MAR 02	8 0000 1 170 722 820	7 804 82	0 00	0 00	7 804 82	Received this period
GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG CUSIP 36212CZ87 Ex date 15 MAY 02 / Pay date 15 MAY 02	8 0000 1 048 609 170	6 990 73	0 00	0 00	6 990 73	Received this period
GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG CUSIP 36212CZ87 Ex date 15 JAN 02 / Pay date 15 JAN 02	8 0000 1 350 176 570	9 001 18	0 00	0 00	9 001 18	Received this period
GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG CUSIP 36212CZ87 Ex date 15 JUN 02 / Pay date 17 JUN 02	8 0000 1 023 879 320	6 826 53	0 00	0 00	6 826 53	Received this period
GNMA POOL # 780501 9 DUE 12 15 2026 REG CUSIP 36225ARW2 Ex date 15 FEB 02 / Pay date 15 FEB 02	9 0000 6 723 850	50 42	0 00	0 00	50 42	Received this period

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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
GNMA POOL # 780501 9 DUE 12 15 2026 REG CUSIP 36225ARW2 Ex date 15 MAY 02 / Pay date 15 MAY 02	9 0000 5 622 150	42 16	0 00	0 00	42 16	Received this period
GNMA POOL # 780501 9 DUE 12 15 2026 REG CUSIP 36225ARW2 Ex date 15 APR 02 / Pay date 15 APR 02	9 0000 5 887 240	44 15	0 00	0 00	44 15	Received this period
GNMA POOL # 780501 8 DUE 12 15 2026 REG CUSIP 36225ARW2 Ex date 15 JAN 02 / Pay date 15 JAN 02	9 0000 6 964 090	52 23	0 00	0 00	52 23	Received this period
GNMA POOL # 780501 8 DUE 12 15-2026 REG CUSIP 36225ARW2 Ex date 15 JUN 02 / Pay date 17 JUN 02	9 0000 5 438 070	40 78	0 00	0 00	40 78	Received this period
GNMA POOL # 780501 9 DUE 12 15 2026 REG CUSIP 36225ARW2 Ex date 15 MAR 02 / Pay date 15 MAR 02	9 0000 6 285 380	47 13	0 00	0 00	47 13	Received this period
GNMA POOL # 780537 6 DUE 08 15 2026 REG CUSIP 36225AS27 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 3 156 092 330	15 780 48	0 00	0 00	15 780 46	Received this period
GNMA POOL # 780537 6 DUE 08 15-2026 REG CUSIP 36225AS27 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 3 203,590 240	16 017 95	0 00	0 00	16 017 95	Received this period
GNMA POOL # 780537 6 DUE 08 15-2026 REG CUSIP 36225AS27 Ex date 15 APR 02 / Pay date 15 APR 02	6 0000 3 165 830 960	15 829 15	0 00	0 00	15 829 15	Received this period
GNMA POOL # 780537 6 DUE 08 15 2026 REG CUSIP 36225AS27 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 0000 3 274 567 590	16 372 83	0 00	0 00	16 372 83	Received this period
GNMA POOL # 780537 6 DUE 08 15-2026 REG CUSIP 36225AS27 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 3 132 145 280	15 660 72	0 00	0 00	15 660 72	Received this period
GNMA POOL # 780537 6 DUE 08 15 2026 REG CUSIP 36225AS27 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 3 230 747 240	16 153 73	0 00	0 00	16 153 73	Received this period
GNMA POOL # 780770 6 DUE 04 15 2026 REG CUSIP 36225A2B5 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 4 245 542 980	21 227 71	0 00	0 00	21 227 71	Received this period

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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 780770 6 DUE 04 15 2028 REG	6 0000	22 226 64	0 00	0 00	22 226 64	Received this period
CUSIP 36225A2B5 Ex date 15 JAN 02 / Pay date 15 JAN 02	4 445 329 020					
GNMA POOL # 780770 6 DUE 04 15 2028 REG	6 0000	20 985 93	0 00	0 00	20 985 93	Received this period
CUSIP 36225A2B5 Ex date 15 JUN 02 / Pay date 17 JUN 02	4 197 187 330					
GNMA POOL # 780770 6 DUE 04 15 2028 REG	6 0000	21 686 93	0 00	0 00	21 686 93	Received this period
CUSIP 36225A2B5 Ex date 15 MAR 02 / Pay date 15 MAR 02	4 337 387 850					
GNMA POOL # 780770 6 DUE 04 15 2028 REG	6 0000	21 510 87	0 00	0 00	21 510 87	Received this period
CUSIP 36225A2B5 Ex date 15 APR 02 / Pay date 15 APR 02	4 302 175 770					
GNMA POOL # 780770 6 DUE 04 15 2028 REG	6 0000	21 923 41	0 00	0 00	21 923 41	Received this period
CUSIP 36225A2B5 Ex date 15 FEB 02 / Pay date 15 FEB 02	4 384 683 720					
GNMA POOL # 025495 SER 2008 9 DUE 10 15 2008 REG	9 0000 12 309 240	58 47	0 00	0 00	58 47	Income sold this period
CUSIP 362054KG2 Trade date 12 JUN 02 / Settlement date 20 JUN 02						
GNMA POOL # 141804 SER 2016 9 DUE 09 15 2016 REG	9 0000 464 910	2 21	0 00	0 00	2 21	Income sold this period
CUSIP 36215QNV5 Trade date 12 JUN 02 / Settlement date 20 JUN 02						
GNMA POOL # 146154 SER 2016 9 DUE 12 15 2016 REG	9 0000 4 510 280	21 43	0 00	0 00	21 43	Income sold this period
CUSIP 36215VH74 Trade date 12 JUN 02 / Settlement date 20 JUN 02						
GNMA POOL # 170147 9 DUE 09 15 2016 REG	9 0000	65 38	0 00	0 00	65 38	Income sold this period
CUSIP 36216N5G4 Trade date 12 JUN 02 / Settlement date 20 JUN 02	13 764 040					
GNMA POOL # 174338 9 DUE 01-15 2020 REG	9 0000	34 99	0 00	0 00	34 99	Income sold this period
CUSIP 36216TS35 Trade date 12 JUN 02 / Settlement date 20 JUN 02	7 367 210					
GNMA POOL # 198861 9 DUE 01 15-2017 REG	9 0000	72 00	0 00	0 00	72 00	Income sold this period
CUSIP 36217NZ21 Trade date 12 JUN 02 / Settlement date 20 JUN 02	15 158 880					
GNMA POOL # 206370 SER 2017 9 DUE 02 15 2017 REG	9 0000 141 851 800	673 80	0 00	0 00	673 80	Income sold this period
CUSIP 36217XFK1 Trade date 12 JUN 02 / Settlement date 20 JUN 02						

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 210153 9 DUE 03 15 2017 REG CUSIP 362172MA3 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 8 859 950	42 08	0 00	0 00	42 08	Income sold this period
GNMA POOL # 224518 SER 2017 9 DUE 10 15 2017 REG CUSIP 36218KK71 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 1 725 970	8 20	0 00	0 00	8 20	Income sold this period
GNMA POOL # 307969 SER 2021 8 DUE 07 15 2021 REG CUSIP 36223HCE5 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 5 284 850	25 10	0 00	0 00	25 10	Income sold this period
GNMA POOL # 412294 9 DUE 08 15-2027 REG CUSIP 36206H7F9 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 60,317 870	286 51	0 00	0 00	286 51	Income sold this period
GNMA POOL # 424373 9 DUE 07 15 2027 REG CUSIP 36206XWV0 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 23 008 820	109 29	0 00	0 00	109 29	Income sold this period
GNMA POOL # 442204 9 DUE 09 15 2028 REG CUSIP 36207UGM4 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 279 666 340	1,328 42	0 00	0 00	1 328 42	Income sold this period
GNMA POOL # 445748 9 DUE 07 15-2027 REG CUSIP 36207YEV8 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 26 838 650	127 48	0 00	0 00	127 48	Income sold this period
GNMA POOL # 447738 9 DUE 06-15-2027 REG CUSIP 36209DLT0 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 10,956 220	52 04	0 00	0 00	52 04	Income sold this period
GNMA POOL # 451389 9 DUE 08 15 2027 REG CUSIP 36209HNE2 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 67 335 560	319 84	0 00	0 00	319 84	Income sold this period
GNMA POOL # 460207 SER 2028 9 DUE 04 15 2028 REG CUSIP 36208TGQ7 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 14 298 560	67 92	0 00	0 00	67 92	Income sold this period
GNMA POOL # 466105 SER 2028 9 DUE 09-15-2028 REG CUSIP 36208AYA2 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 820 839 480	3 898 89	0 00	0 00	3 898 89	Income sold this period
GNMA POOL # 471276 SER 2028 9 DUE 02 15 2028 REG CUSIP 36209GQ59 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 40 622 400	192 96	0 00	0 00	192 96	Income sold this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 780501 9 DUE 12 15 2026 REG CUSIP 36225ARW2 Trade date 12 JUN 02 / Settlement date 20 JUN 02	9 0000 5 229 650	24 84	0 00	0 00	24 84	Income sold this period
Total government mortgage backed securities		112 596 72	0 00	0 00	112 596 72	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		638,721 66	0 00	0 00	638 721 66	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		7 411 95	0 00	0 00	7,411 95	Income sold this period
		<u>533,536 89</u>	<u>0 00</u>	<u>0 00</u>	<u>533 536 89</u>	<u>Earned income</u>
Asset backed securities						
United States - USD						
WAL MART STORES INC 8 85 BD DUE 01-02 2015 CUSIP 93114KAD5	8 8500 2 300 000 000	101 209 59	0 00	0 00	101 209 59	Receivable last period
WAL MART STORES INC 8 85 BD DUE 01-02 2015 CUSIP 93114KAD5 Ex date 02 JAN 02 / Pay date 02 JAN 02	8 8500 2 300 000 000	101 775 00	0 00	0 00	101 775 00	Received this period
WAL MART STORES INC 8 85 BD DUE 01-02 2015 CUSIP 93114KAD5 Trade date 24 JUN 02 / Settlement date 27 JUN 02	8 8500 2 300 000 000	98 947 92	0 00	0 00	98 947 92	Income sold this period
Total asset backed securities		101 209 59	0 00	0 00	101 209 59	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		101 775 00	0 00	0 00	101 775 00	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		98,947 92	0 00	0 00	98 947 92	Income sold this period
		<u>99,513 33</u>	<u>0 00</u>	<u>0 00</u>	<u>99 513 33</u>	<u>Earned income</u>
Accretion						
United States - USD						
DEERE JOHN CAP CORP NT DTD 02/25/1999 6 DUE 02 15 2009 BEO CUSIP 244217BC8 Ex date 18 JUN 02 / Pay date 18 JUN 02	6 0000 0 000	7 240 99	0 00	0 00	7 240 99	

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
DEERE JOHN CAP CORP NT DTD 02/25/1989 6 DUE 02 15 2009 BEO CUSIP 244217BC9 Ex date 28 JUN 02 / Pay date 28 JUN 02	6 0000 0 000	0 00	0 00	0 00	0 00	
NORTHROP GRUMMAN CORP NT DTD 03/01/1996 7 DUE 03 01 2006 REG CUSIP 666807AN2 Ex date 18 JUN 02 / Pay date 18 JUN 02	7 0000 0 000	12 127 27	0 00	0 00	12 127 27	
RAYTHEON CO DEB DTD 12/14/1999 6 DUE 12 15-2010 BEO CUSIP 755111AV3 Ex date 18 JUN 02 / Pay date 18 JUN 02	6 0000 0 000	6 201 60	0 00	0 00	6 201 60	
US TREAS NTS INFLATION INDEXED 3 625 DUE 7-15-2002 REG CUSIP 9128273A8 Ex date 31 OCT 01 / Pay date 31 OCT 01	4 0000 0 000	1 903 12	0 00	0 00	1 903 12	
US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 9128275S7 Ex date 15 FEB 02 / Pay date 15 FEB 02	5 8750 0 000	9 590 04	0 00	0 00	9 590 04	
US TREAS SEC STRIPPED INT PMT 02 15 2010 REG CUSIP 912833KU3 Ex date 19 JUN 02 / Pay date 19 JUN 02	0 0000 0 000	101 971 83	0 00	0 00	101 971 83	
Total accretion		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		135,228 61	0 00	0 00	135,228 61	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax returns received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		135,228 61	0 00	0 00	135,228 61	Earned income
Amortization						
United States - USD						
BAKER HUGHES INC NT 6 25 DUE 01 15 2009 BEO CUSIP 057224AJ6 Ex date 07 MAR 02 / Pay date 07 MAR 02	6 2500 0 000	6 70	0 00	0 00	- 6 70	
COMCAST CABLE COMMUNICATIONS INC EXCHANGE NT 8 375 DUE 05-01 2007 REG CUSIP 20029PAF6 Ex date 28 FEB 02 / Pay date 07 MAR 02	8 3750 0 000	2 670 20	0 00	0 00	2 670 20	

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FFCB 6 14 11 22 2004	6 1400 0 000	- 1 429 05	0 00	0 00	1 429 05	
CUSIP 31331RKG9 Ex date 30 MAY 02 / Pay date 30 MAY 02						
FFCB 6 14 11 22 2004	6 1400 0 000	3,073 86	0 00	0 00	3 073 86	
CUSIP 31331RKG9 Ex date 31 DEC 01 / Pay date 31 DEC 01						
FFCB 6 14 11 22 2004	6 1400 0 000	3 073 86	0 00	0 00	3 073 86	
CUSIP 31331RKG9 Ex date 31 DEC 01 / Pay date 31 DEC 01						
FHLMC 6 75 05 30 2006/07 12 1996	6 7500 0 000	3 386 40	0 00	0 00	3 386 40	
CUSIP 3134A0N40 Ex date 31 OCT 01 / Pay date 06 NOV 01						
FHLMC 6 75 05 30 2006/07 12 1996	6 7500 0 000	18 134 05	0 00	0 00	16 134 05	
CUSIP 3134A0N40 Ex date 31 DEC 01 / Pay date 31 DEC 01						
FHLMC 6 75 05 30 2006/07 12 1996	6 7500 0 000	3 386 40	0 00	0 00	3 386 40	
CUSIP 3134A0N40 Ex date 31 OCT 01 / Pay date 31 OCT 01						
FHLMC 6 75 05 30 2006/07 12 1996	6 7500 0 000	18 134 05	0 00	0 00	18 134 05	
CUSIP 3134A0N40 Ex date 31 DEC 01 / Pay date 31 DEC 01						
FHLMC 7 04 01 09 2007/01 09 2003	7 0400 0 000	2 210 26	0 00	0 00	2 210 26	
CUSIP 3134A1JU5 Ex date 31 DEC 01 / Pay date 31 DEC 01						
FHLMC 7 04 01 09 2007/01 09 2003	7 0400 0 000	2 210 26	0 00	0 00	2 210 26	
CUSIP 3134A1JU5 Ex date 31 DEC 01 / Pay date 31 DEC 01						
FHLMC 7 04 01 09 2007/01 09 2003	7 0400 0 000	- 13 717 67	0 00	0 00	13 717 67	
CUSIP 3134A1JU5 Ex date 31 JAN 02 / Pay date 06 FEB 02						
FHLMC 7 36 06 05 2007/06 05 2002	7 3600 0 000	4 106 51	0 00	0 00	4 106 51	
CUSIP 3134A1UX6 Ex date 31 DEC 01 / Pay date 31 DEC 01						
FHLMC 7 36 06 05 2007/06 05 2002	7 3600 0 000	4 106 51	0 00	0 00	4 106 51	
CUSIP 3134A1UX6 Ex date 31 DEC 01 / Pay date 31 DEC 01						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FORD MOTOR CREDIT 7 375% BDS 1/2/11 USD1000 2 CUSIP 345397TS2 Ex date 29 MAR 02 / Pay date 29 MAR 02	7 3750 0 000	40 21	0 00	0 00	40 21	
HONEYWELL INTL INC 7 5 DUE 03 01 2010 BEO CUSIP 438516AK2 Ex date 07 MAR 02 / Pay date 07 MAR 02	7 5000 0 000	2 696 77	0 00	0 00	- 2 696 77	
ORACLE CORP 6 91 DUE 02-15-2007/02-14-2007 REG CUSIP 68389YAB9 Ex date 29 MAR 02 / Pay date 29 MAR 02	6 9100 0 000	1 652 92	0 00	0 00	1 652 92	
ORACLE CORP 6 91 DUE 02-15 2007/02-14-2007 REG CUSIP 68389YAB9 Ex date 28 FEB 02 / Pay date 07 MAR 02	6 9100 0 000	631 27	0 00	0 00	631 27	
RAYTHEON CO 6 5 BD DUE 07-15-2005 CUSIP 755111AB7 Ex date 07 MAR 02 / Pay date 07 MAR 02	6 5000 0 000	467 33	0 00	0 00	- 467 33	
US TREAS BDS DTD 02/15/1898 8 DUE 02-15 2028 REG CUSIP 912810EW4 Ex date 30 MAY 02 / Pay date 30 MAY 02	6 0000 0 000	3 207 95	0 00	0 00	3 207 95	
US TREAS NTS 5 875 DUE 11 15-2004 BEO CUSIP 9128275S7 Ex date 30 MAY 02 / Pay date 30 MAY 02	5 8750 0 000	- 958 28	0 00	0 00	- 958 28	
US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 Ex date 29 MAR 02 / Pay date 29 MAR 02	6 1250 0 000	- 338 04	0 00	0 00	- 338 04	
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Ex date 29 MAR 02 / Pay date 29 MAR 02	6 1250 0 000	- 1 486 34	0 00	0 00	- 1 486 34	
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Ex date 29 MAR 02 / Pay date 29 MAR 02	6 1250 0 000	- 388 43	0 00	0 00	388 43	
US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 Ex date 29 MAR 02 / Pay date 29 MAR 02	6 1250 0 000	352 43	0 00	0 00	- 352 43	
US TREAS NTS 6 125 DUE 08-15 2007 REG CUSIP 9128273E0 Ex date 30 MAY 02 / Pay date 30 MAY 02	6 1250 0 000	- 258 13	0 00	0 00	258 13	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC MANNING-

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS 6 625 DUE 03 31 2002 REG CUSIP 9129272P6 Ex date 31 JAN 02 / Pay date 06 FEB 02	6 6250 0 000	123 76	0 00	0 00	123 76	
WAL MART STORES INC 8 85 BD DUE 01 02 2015 CUSIP 93114KAD5 Ex date 07 MAR 02 / Pay date 07 MAR 02	8 8500 0 000	9 587 37	0 00	0 00	9 587 37	
Total amortization		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		40,012 85	0 00	0 00	40 012 85	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 40,012 85	0 00	0 00	40 012 85	Earned income
Total fixed income		1,084,954 45	0 00	0 00	1 084 954 45	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		2,191 992 22	0 00	0 00	2,191 992 22	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		- 481 784 00	0 00	0 00	481 784 00	Income purchased this period
		861 533 05	0 00	0 00	861 533 05	Income sold this period
		1,486 786 82	0 00	0 00	1,486,786 82	Earned income
Cash and cash equivalents						
Short term investment funds						
United States - USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	2 1620 302 249 150	4 446 17	0 00	0 00	4 446 17	Receivable last period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 DEC 01 / Pay date 02 JAN 02	0000 302 249 150	4 446 17	0 00	0 00	4 446 17	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 APR 02 / Pay date 01 MAY 02	0000 192 334 160	4 370 72	0 00	0 00	4 370 72	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 2637682
 Account Name: ZZ-FREEDOM FORUM INC - ANNING-

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Income

Cash and cash equivalents

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	4 570 30	4 570 30	0 00	0 00	4 570 30	Received this period
CUSIP 665278107 Ex date 31 MAR 02 / Pay date 01 APR 02								
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	2 153 36	2 153 36	0 00	0 00	2 153 36	Received this period
CUSIP 665278107 Ex date 28 FEB 02 / Pay date 01 MAR 02								

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	14 991 30	14 991 30	0 00	0 00	14 991 30	Received this period
CUSIP 665278107 Ex date 30 JUN 02 / Pay date 01 JUL 02								

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	6 764 02	6 764 02	0 00	0 00	6 764 02	Received this period
CUSIP 665278107 Ex date 31 JAN 02 / Pay date 01 FEB 02								

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	23 29	23 29	0 00	0 00	23 29	Received this period
CUSIP 665278107 Ex date 31 JUL 02 / Pay date 01 AUG 02								

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS	PORTFOLIO	0000	4 706 55	4 706 55	0 00	0 00	4 706 55	Received this period
CUSIP 665278107 Ex date 31 MAY 02 / Pay date 03 JUN 02								

SHORT TERM INTEREST ADJUSTMENT		4716	- 93 22	- 93 22	0 00	0 00	93 22	Received this period
CUSIP 824999A44 Ex date 05 MAR 02 / Pay date 05 MAR 02								

SHORT TERM INTEREST ADJUSTMENT		4718	699 49	699 49	0 00	0 00	699 49	Received this period
CUSIP 824999A44 Ex date 04 MAR 02 / Pay date 05 MAR 02								

Total short term investment funds

		0000	4,446 17	4,446 17	0 00	0 00	4,446 17	Received last period
		0000	0 00	0 00	0 00	0 00	0 00	Received this period
		0000	42,631 98	42,631 98	0 00	0 00	42,631 98	Received this period
		0000	0 00	0 00	0 00	0 00	0 00	Received last period
		0000	0 00	0 00	0 00	0 00	0 00	Received this period
		0000	0 00	0 00	0 00	0 00	0 00	Tax recoverable last period
		0000	0 00	0 00	0 00	0 00	0 00	Tax recoverable this period
		0000	0 00	0 00	0 00	0 00	0 00	Tax reclaims received
		0000	0 00	0 00	0 00	0 00	0 00	Income purchased this period
		0000	0 00	0 00	0 00	0 00	0 00	Income sold this period
		0000	38,185 81	38,185 81	0 00	0 00	38,185 81	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
Accretion						
United States - USD						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 OCT 01 / Pay date 06 NOV 01						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 20 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
Total accretion		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		0 00	0 00	0 00	0 00	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax returns received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		0 00	0 00	0 00	0 00	Earned income
Amortization						
United States - USD						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Cash and cash equivalents						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC MANNING-

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
Total amortization		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		0 00	0 00	0 00	0 00	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		0 00	0 00	0 00	0 00	Earned income
Total cash and cash equivalents		4,446 17	0 00	0 00	4 446 17	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		42,631 98	0 00	0 00	42,631 98	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		38,185 81	0 00	0 00	38 185 81	Earned income
Total income		1,089,400 62	0 00	0 00	1 089 400 62	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		2,234,624 20	0 00	0 00	2,234 624 20	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		- 481,784 00	0 00	0 00	- 481,784 00	Income purchased this period
		861 533 05	0 00	0 00	861 533 05	Income sold this period
		1,524,972 63	0 00	0 00	1,524 972 63	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

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◆ Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Security Receipts	0 00	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Security Deliveries	0 00	0 00	46 502 346 76	45 170 290 33	0 00 0 00	0 00	0 00	0 00
Intra Portfolio Transfers Out	0 00	15 014 59	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Intra Portfolio Transfers In	15 014 59	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	33 291 847 07	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers In	37 974 77	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	52,989 36	- 33,306 861 68	- 46,502 346 76	- 45,170 290 33	0 00 0 00	0 00	0 00	0 00
Total unrealized gain/loss security disbursements less receipts								1 332 056 43

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

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◆ Funding & Disbursement Detail Security Receipts

Value date	Entry date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
	Asset ID	Transaction description			Cost on gain/loss		Translation	
26 Aug 02		United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 02		Shares/PAR 000 TO REFLECT ACCRETION			0 00			0 00
26 Aug 02		United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 02		Shares/PAR 000 TO REFLECT ACCRETION			0 00			0 00
26 Aug 02		United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 02		Shares/PAR 000 TO REFLECT ACCRETION			0 00			0 00
26 Aug 02		United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 02		Shares/PAR 000 TO REFLECT ACCRETION			0 00			0 00
26 Aug 02		United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 02		Shares/PAR 000 TO REFLECT AMORTIZATION			0 00			0 00
26 Aug 02		United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 02		Shares/PAR 000 TO REFLECT AMORTIZATION			0 00			0 00
26 Aug 02		United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 02		Shares/PAR 000 TO REFLECT AMORTIZATION			0 00			0 00
26 Aug 02		United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 02		Shares/PAR 000 TO REFLECT AMORTIZATION			0 00			0 00
26 Aug 02		United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
26 Aug 02		Shares/PAR 000 TO REFLECT AMORTIZATION			0 00			0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ-FREEDOM FORUM INC-MANNING-

Funding & Disbursement Detail

Security Receipts

Value date	Entry date	Asset ID	Security description	Transaction description	Market value	Cost	Transaction amount	Cost on gain/loss	Market	Realized gain/loss	Total
28 Aug 02			United States dollar	Shares/PAR 000	0 00	0 00	0 00	0 00	0 00	0 00	0 00
				TO REFLECT AMORTIZATION							
28 Aug 02			United States dollar	Shares/PAR 000	0 00	0 00	0 00	0 00	0 00	0 00	0 00
				TO REFLECT AMORTIZATION							
28 Aug 02			United States dollar	Shares/PAR 000	0 00	0 00	0 00	0 00	0 00	0 00	0 00
				TO REFLECT AMORTIZATION							
Total security receipts											
					0 00	0 00	0 00	0 00	0 00	0 00	0 00

Security Deliveries

Value date	Entry date	Asset ID	Security description	Transaction description	Market value	Cost	Transaction amount	Cost on gain/loss	Market	Realized gain/loss	Total
28 Jun 02			ALCOA INC BD 8 DUE 01-15-2012/01 14 2012BEO	Shares/PAR 1 500 000 000	1 540 170 00	1 499 685 00	1 499 685 00	0 00	0 00	0 00	0 00
				TRANSFER TO ACCOUNT 28 02473							
28 Jun 02			AOL TIME WARNER INC 8 125 DUE	Shares/PAR - 1 250 000 000	- 1 225 950 00	- 1 261 789 67	- 1 261 789 67	0 00	0 00	0 00	0 00
				TRANSFER TO ACCOUNT 28 02473							
28 Jun 02			BELLSOUTH CAP FDG CORP 7 75 DUE	Shares/PAR 02-15-2010 BEO	1 693 712 60	1 838 018 55	1 838 018 55	0 00	0 00	0 00	0 00
				TRANSFER TO ACCOUNT 28 02473							
28 Jun 02			BRISTOL MYERS SQUIBB CO NT 5 75 DUE	Shares/PAR 10-01 2011 BEO	- 1 494 225 00	- 1 532 608 88	- 1 532 608 88	0 00	0 00	0 00	0 00
				TRANSFER TO ACCOUNT 28 02473							
28 Jun 02			FORD MTR CR CO NT 5 8 DUE 01 12 2009 BEO	Shares/PAR 800 000 000	- 763 048 00	758 768 00	758 768 00	0 00	0 00	0 00	0 00
				TRANSFER TO ACCOUNT 28 02473							
28 Jun 02			GEN ELEC CAP CORP MEDIUM TERM NTS BOOK	Shares/PAR 2 000 000 000	2 210 680 00	2 194 700 00	2 194 700 00	0 00	0 00	0 00	0 00
				TRANSFER TO ACCOUNT 28-02473							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

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◆ Funding & Disbursement Detail Security Deliveries

Value date	Entry date	Security description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
	Asset ID	Transaction description						
28 Jun 02		GEN MTRS ACCEP CORP NT DTD 09/12/2001	699 062 00	705 558 00	0 00	0 00	0 00	0 00
1 Jul 02		DUE 09 15 2011 BEC			0 00			
	CUSIP 370425RX0	Shares/PAR 700 000 000			0 00			
		TRANSFER TO ACCOUNT 26 02473						
28 Jun 02		GNMA POOL # 433747 SER 2028 6 DUE	135 531 83	131 931 34	0 00	0 00	0 00	0 00
1 Jul 02		04 15 2028 REG			0 00			
	CUSIP 38207JZL0	Shares/PAR 134 817 300						
		TRANSFER TO ACCOUNT 26 02473						
28 Jun 02		GNMA POOL # 438917 SER 2028 6 DUE	365 277 76	- 355 574 00	0 00	0 00	0 00	0 00
1 Jul 02		08-15 2028 REG			0 00			
	CUSIP 38207QSE8	Shares/PAR 383 351 990						
		TRANSFER TO ACCOUNT 26 02473						
28 Jun 02		GNMA POOL # 458915 SER 2028 6 DUE	419 750 98	408 600 14	0 00	0 00	0 00	0 00
1 Jul 02		08 15 2028 REG			0 00			
	CUSIP 38208RYL2	Shares/PAR 417 538 030						
		TRANSFER TO ACCOUNT 26 02473						
28 Jun 02		GNMA POOL # 459252 SER 2028 7 5 DUE	2 521 358 17	2 362 791 98	0 00	0 00	0 00	0 00
1 Jul 02		02 15 2028 REG			0 00			
	CUSIP 38208SEZ1	Shares/PAR -2 378 774 430						
		TRANSFER TO ACCOUNT 26 02473						
28 Jun 02		GNMA POOL # 461671 SER 2028 6 DUE	373 308 44	363 391 32	0 00	0 00	0 00	0 00
1 Jul 02		08 15 2028 REG			0 00			
	CUSIP 38208U2C0	Shares/PAR 371 340 340						
		TRANSFER TO ACCOUNT 26-02473						
28 Jun 02		GNMA POOL # 463814 SER 2028 6 DUE	37 812 51	- 36 808 00	0 00	0 00	0 00	0 00
1 Jul 02		04 15-2028 REG			0 00			
	CUSIP 38208YGX3	Shares/PAR 37 613 160						
		TRANSFER TO ACCOUNT 26-02473						
28 Jun 02		GNMA POOL # 465525 SER 2028 6 DUE	551 862 56	537 202 42	0 00	0 00	0 00	0 00
1 Jul 02		04 15 2028 REG			0 00			
	CUSIP 38209AD64	Shares/PAR 548 953 110						
		TRANSFER TO ACCOUNT 26 02473						
28 Jun 02		GNMA POOL # 472053 SER 2028 6 DUE	- 110 317 19	107 386 56	0 00	0 00	0 00	0 00
1 Jul 02		07 15 2028 REG			0 00			
	CUSIP 38209HMA0	Shares/PAR 109 735 590						
		TRANSFER TO ACCOUNT 26 02473						
28 Jun 02		GNMA POOL # 473089 SER 2028 6 DUE	652 520 95	635 845 36	0 00	0 00	0 00	0 00
1 Jul 02		07 15 2028 REG			0 00			
	CUSIP 38209KRJ9	Shares/PAR 649 080 820						
		TRANSFER TO ACCOUNT 26 02473						

Portfolio Statement

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Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

◆ Funding & Disbursement Detail Security Deliveries

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Value date	Security description	Market value	Cost	Transaction amount	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss	Market Translation	
Asset ID						
28 Jun 02	GNMA POOL # 474663 SER 2028 6 DUE	- 52 165 73	50,779 93	0 00	0 00	0 00
1 Jul 02	08-15-2028 REG			0 00		
CUSIP 36209LJG2	Shares/PAR 51 890 710 TRANSFER TO ACCOUNT 26 02473					
28 Jun 02	GNMA POOL # 476308 SER 2028 6 DUE	552 340 28	537 667 10	0 00	0 00	0 00
1 Jul 02	05-15 2028 REG			0 00		
CUSIP 36209NDM1	Shares/PAR 549 428 310 TRANSFER TO ACCOUNT 26 02473					
28 Jun 02	GNMA POOL # 478052 SER 2028 6 DUE	- 25 980 43	25 290 26	0 00	0 00	0 00
1 Jul 02	05-15-2028 REG			0 00		
CUSIP 36209QBV8	Shares/PAR 25 843 460 TRANSFER TO ACCOUNT 26-02473					
28 Jun 02	GNMA POOL # 480399 SER 2028 6 DUE	331 049 51	- 322,255 02	0 00	0 00	0 00
1 Jul 02	07-15 2028 REG			0 00		
CUSIP 36209SU76	Shares/PAR -329 304 200 TRANSFER TO ACCOUNT 26 02473					
28 Jun 02	GNMA POOL # 513034 SER 2029 7 DUE	2 066 593 96	- 1 935 077 07	0 00	0 00	0 00
1 Jul 02	08-15-2029 REG			0 00		
CUSIP 36211G4T7	Shares/PAR -1 988 199 260 TRANSFER TO ACCOUNT 26-02473					
28 Jun 02	GNMA POOL # 530067 SER 2030 8 DUE	1 013 110 89	961 526 77	0 00	0 00	0 00
1 Jul 02	07-15-2030 REG			0 00		
CUSIP 36212CZ87	Shares/PAR 952 153 990 TRANSFER TO ACCOUNT 26-02473					
28 Jun 02	GNMA POOL # 780537 6 DUE 08 15 2026 REG	- 3 088 944 97	2 898 080 13	0 00	0 00	0 00
1 Jul 02	Shares/PAR -3 065,737 340			0 00		
CUSIP 36225AS27	TRANSFER TO ACCOUNT 26 02473					
28 Jun 02	GNMA POOL # 780770 6 DUE 04 15-2028 REG	4 174 318 80	- 4 105 429 47	0 00	0 00	0 00
1 Jul 02	Shares/PAR -4 145,589 860			0 00		
CUSIP 36225A2B8	TRANSFER TO ACCOUNT 26-02473					
28 Jun 02	LOWES COS INC 8 25 DUE 08 01-2010 BEO	1 778 236 10	- 1 712 065 75	0 00	0 00	0 00
1 Jul 02	Shares/PAR 1 535 000 000			0 00		
CUSIP 548881CA3	TRANSFER TO ACCOUNT 26-02473					
28 Jun 02	SUN MICROSYSTEMS INC SR NT 7 DUE	1 003 680 00	999 800 00	0 00	0 00	0 00
1 Jul 02	08 15 2002 BEO			0 00		
CUSIP 866810AC8	Shares/PAR -1 000 000 000 TRANSFER TO ACCOUNT 26 02473					
28 Jun 02	U S TREAS BDS 5 500 DUE 08 15-2028 REG REG	- 7 019 784 00	8 634 125 00	0 00	0 00	0 00
1 Jul 02	Shares/PAR -7 200 000 000			0 00		
CUSIP 912810FE3	TRANSFER TO ACCOUNT 26 02473					

Portfolio Statement

1 JAN 02 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

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◆ Funding & Disbursement Detail Security Deliveries

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Transaction	Total
28 Jun 02 1 Jul 02 CUSIP 907818BX5	UN PAC CORP 6 825 NTS DUE 02 01 2008 BEO Shares/PAR 1 680 000 000 TRANSFER TO ACCOUNT 26 02473	1 781 119 20	- 1 665 955 20	0 00 0 00	0 00	0 00	0 00
28 Jun 02 1 Jul 02 CUSIP 912810EM6	US TREAS BDS 7 1/4 15/8/2022 USD1000 7 25 DUE 08 15 2022 REG Shares/PAR 525 000 000 TRANSFER TO ACCOUNT 26 02473	626 209 50	626 554 95	0 00 0 00	0 00	0 00	0 00
28 Jun 02 1 Jul 02 CUSIP 912827557	US TREAS NTS 5 875 DUE 11 15-2004 BEO Shares/PAR 200 000 000 TRANSFER TO ACCOUNT 26 02473	- 212 718 00	211 757 81	0 00 0 00	0 00	0 00	0 00
28 Jun 02 1 Jul 02 CUSIP 931142BE2	WAL MART STORES INC NT 6 875 DUE 08 10 2009 BEO Shares/PAR 700 000 000 TRANSFER TO ACCOUNT 26 02473	767 958 00	768 229 00	0 00 0 00	0 00	0 00	0 00
8 Jul 02 15 Jul 02 CUSIP 12189TAS3	BURL NORTHN SANTA FE CORP 7 125 DUE 12-15 2010 BEO Shares/PAR 800 000 000 TRANSFER TO ACCOUNT 26 02473	- 859 328 00	859 888 00	0 00 0 00	0 00	0 00	0 00
8 Jul 02 15 Jul 02 CUSIP 9128273E0	US TREAS NTS 6 125 DUE 08 15 2007 REG Shares/PAR 5 655 000 000 TRANSFER TO ACCOUNT 26 02473	6 154 223 40	6 125 339 65	0 00 0 00	0 00	0 00	0 00
Total security deliveries		46,502,346 76	- 45 170,290 33	0 00 0 00	0 00	0 00	0 00

Intra Portfolio Transfers Out

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Transaction	Total
2 Aug 02 2 Aug 02	United States dollar TRANSFERRED TO PRINCIPAL	0 00	0 00	14 991 30	0 00	0 00	0 00
9 Aug 02 9 Aug 02	United States dollar TRANSFERRED TO PRINCIPAL	0 00	0 00	23 29	0 00	0 00	0 00
Total intra portfolio transfers out		0 00	0 00	15,014 59	0 00	0 00	0 00

Portfolio Statement

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Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

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◆ Funding & Disbursement Detail *Intra Portfolio Transfers In*

<u>Value date</u> Entry date Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
2 Aug 02 2 Aug 02	United States dollar TRANSFERRED TO PRINCIPAL	0 00	0 00	14 991 30	0 00	0 00	0 00
8 Aug 02 9 Aug 02	United States dollar TRANSFERRED TO PRINCIPAL	0 00	0 00	23 29	0 00	0 00	0 00
Total intra portfolio transfers in		0 00	0 00	15,014 59	0 00	0 00	0 00

Interportfolio Transfers Out

<u>Value date</u> Entry date Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
2 Jan 02 2 Jan 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC CASH FREEDOM FORUM	0 00	0 00	- 302 249 15	0 00	0 00	0 00
31 Jan 02 31 Jan 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC - CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000,000 00	0 00	0 00	0 00
1 Feb 02 1 Feb 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC CASH FREEDOM FORUM	0 00	0 00	312 315 86	0 00	0 00	0 00
1 Mar 02 1 Mar 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC CASH FREEDOM FORUM	0 00	0 00	813 836 86	0 00	0 00	0 00
1 Apr 02 1 Apr 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM	0 00	0 00	248 738 93	0 00	0 00	0 00
1 May 02 1 May 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM	0 00	0 00	192 334 16	0 00	0 00	0 00
3 Jun 02 3 Jun 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM	0 00	0 00	199 925 11	0 00	0 00	0 00
14 Jun 02 14 Jun 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC - CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000,000 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

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◆ Funding & Disbursement Detail *Interportfolio Transfers Out*

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
28 Jun 02 28 Jun 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02473 *FREEDOM FORUM INC TATTERS AS PART OF 6/28/02'S TBA	0 00	0 00	24 542 930 43	0 00	0 00	0 00
1 Jul 02 1 Jul 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM	0 00	0 00	579 493 28	0 00	0 00	0 00
2 Aug 02 2 Aug 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	23 29	0 00	0 00	0 00
Total interportfolio transfers out		0 00	0 00	33 291 847 07	0 00	0 00	0 00

Interportfolio Transfers In

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
2 Jul 02 2 Jul 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC CASH FREEDOM FORUM PER CLIENT DIRECTION	0 00	0 00	37 974 77	0 00	0 00	0 00
Total interportfolio transfers in		0 00	0 00	37 974 77	0 00	0 00	0 00
Total		- 46,502,346 76	- 45,170,290 33	4	0 00	0 00	0 00
Total unrealized gain/loss security disbursements less receipts							1 332 056 43

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2637682
Account Name ZZ*FREEDOM FORUM INC -MANNING-

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◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
Fixed Income							
United States							
9 Jan 02	FHLMC 7 04 01 09 2007/01 08 2003 CUSIP 3134A1JU5	0 00	CALLED 2 000 000 00 PAR AT \$100 00 FULL CALL AS OF 1 9 02 REG 03 CUSIP 3134A1JU5 SECURITY 4940428	2 000 000 00	FHLMC 7 04 01 09 2007/01 09 2003 CUSIP 3134A1JU5 2 000 000 000	0 00 2 000 000 00	0 00 0 00
5 Jun 02	FHLMC 7 36 06 05 2007/06 05 2002 CUSIP 3134A1UX6	0 00	CALLED 1 500 000 00 PAR AT \$100 00 FULL CALL AS OF 6 5 02 REG 03 CUSIP 3134A1UX6 SECURITY 4938502	1 500 000 00	FHLMC 7 36 06 05 2007/06 05 2002 CUSIP 3134A1U 6 1 500 000 000	0 00 1 528 021 80	28 021 80 0 00
Total United States		0 00		3 500,000 00		3 528 021 80	28 021 80 0 00
Total Fixed Income		0 00		3,500 000 00		3,528 021 80	- 28,021 80 0 00
Total Total Payment Income		0 00		3,500,000 00 0 00		- 3 528 021 80	28 021 80 0 00

Portfolio Statements

1 JAN 02 - 31 DEC 02

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Account Name
FREEDOM FORUM HOOVER INVESTMENT MANAGEMENT

Account Number
2613764

Questions?

If you have any questions about this report, call your Northern Trust account administrator.

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager.

AUDITED

JAMES R SCHILLER
CB3S

*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

◆ Change in Book and Market Value

	Cost	Market value	For more information
Opening balance	0 00	0 00	
Portfolio transfers in	6 788 808 50	6 788 808 50	See funding & disbursement summary
Security receipts	3 386 694 47	3 709 528 60	See funding & disbursement summary
Total receipts	10 185,500 97	10 508 335 10	See funding & disbursement summary
Portfolio transfers out	- 16 084 17	- 16,084 17	See funding & disbursement summary
Security deliveries	- 158 227 52	- 173 420 00	See funding & disbursement summary
Total disbursements	- 174 321 68	- 189 514 17	See funding & disbursement summary
Income received	24 032 58	24,032 58	See income & expense summary
Unrealized gain/loss change	0 00	531,348 28	See asset summary
Unrealized gain/loss on security movements	0 00	- 307,641 85	See funding & disbursement summary
Realized gain/loss	- 458,029 34	- 458,029 34	See realized gain/loss summary
Accrued income change	8 254 39	8 254 39	See income & expense summary
Closing balance	9 587,436 91	10 118 795 19	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 813764 Account Name FREEDOM FORUM INC-HOOVER -SL

◆ **Change in Cash Value**

	Market Value	Cost
Opening balance	0 00	0 00
Interfolio transfers in	6,788,808 50	6,788,808 50
Total receipts	6,788,808 50	6,788,808 50
Interfolio transfers out	- 16,094 17	- 16,094 17
Total disbursements	- 16,094 17	- 16,094 17
Income received	24,032 58	24,032 58
Securities bought	- 8,833,510 82	8,833,510 82
Securities sold	3,110,330 76	3,110,330 76
Closing balance	83,585 05	83,585 05

For more information

Portfolio Statement

31 DEC 2002

Account number 313764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value Incl accruals	%
				Market	Translation			
<i>Equities</i>								
Common stock								
Canada USD	243 00	190,755 00	197,942 04	- 7,187 04	0 00	- 7 187 04	190,998 00	1 888%
Cayman Islands - USD	0 00	153,560 00	148,638 99	4,921 01	0 00	4 921 01	153,580 00	1 518%
France - USD	0 00	79,500 00	104,195 98	- 24 695 98	0 00	- 24 695 98	79 500 00	0 788%
United States - USD	7,808 50	8,403,601 70	8,845,291 43	558,310 27	0 00	558 310 27	8,411 410 20	93 009%
Total common stock	8,051 50	9,827,416.70 /	9,296,068 42 /	531,348 28 /	0 00	531,348 28	9,835,468 20	97 200%
Total equities	8,051.50	9,827,416.70	9,296,068 42	531,348.28	0 00	531,348.28	9,835,468 20	97 200%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	202 89	83,565 05	83 565 05	0 00	0 00	0 00	83,767 94	0 828%
Total short term investment funds	202 89	83,565 05	83,565.05	0.00	0.00	0 00	83,767 94	0 828%
Total cash and cash equivalents	202 89	83,565 05	83,565 05	0 00	0 00	0 00	83,767 94	0 828%
<i>Adjustments To Cash</i>								
Pending trade purchases								
Pending trade purchases	0 00	- 119 669 88	119 669 88	0 00	0 00	0 00	-119 669 88	- 1 183%
Total pending trade purchases	0 00	- 119,669 88	- 119,669.88	0 00	0 00	0,00	-119,669.88	- 1 183%

Portfolio Statement

31 DEC 2002

Account number 2813764
 Account Name *FREEDOM FORUM INC-HOOVER -SL

Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value Incl accruals	%
				Market	Translation			
Adjustments To Cash								
Pending trade sales								
Pending trade sales	0.00	319,218.91	319,218.91	0.00	0.00	0.00	319,218.91	3.155%
Total pending trade sales	0.00	319,218.91	319,218.91	0.00	0.00	0.00	319,218.91	3.155%
Total adjustments to cash	0.00	199,549.05	199,549.05	0.00	0.00	0.00	199,549.05	1.972%
Total Unrealized Gains						763,708.11		
Total Unrealized Losses						- 232,359.83		
Total	8,254.39	10,110,530.80	9,578,182.52	531,348.28	0.00	531,348.28	10,110,785.18	100.000%

Total Cost Incl Accruals 9,597,438.91

Asset Detail - Base Currency

Description/Asset ID		Accrued	Unrealized gain/loss				
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
Equities							
Common stock							
Canada - USD							
FAIRMONT HOTELS RESORTS INC COM	CUSIP 305204109						
8,100 00	23 5500000	243 00	180,755 00	197,942 04	- 7 187 04	0 00	- 7 187 04
Total USD		243 00	180,755 00	197,942 04	- 7,187 04	0 00	- 7,187 04
Total Canada		243 00	190,755 00	197,942 04	- 7,187 04	0 00	- 7,187 04
Cayman Islands - USD							
SCOTTISH ANNUITY & LIFE HLDGS SCOTTISH ANNUITY & LIFE HLDGS COM STK	CUSIP G7885T104						
8 800 00	17 4500000	0 00	153,560 00	148,638 99	4 921 01	0 00	4,921 01
Total USD		0 00	153,560 00	148,638 99	4,921 01	0 00	4,921 01
Total Cayman Islands		0 00	153,560 00	148,638 99	4,921 01	0 00	4,921 01
France - USD							
ADR BUSINESS OBJECTS S A SPONSORED ADR	CUSIP 12328X107						
5 300 00	15 0000000	0 00	79,500 00	104,195 96	- 24,695 96	0 00	- 24,695 96
Total USD		0 00	79,500 00	104,195 96	- 24,695 96	0 00	- 24,695 96
Total France		0 00	79,500 00	104,195 96	- 24,695 96	0 00	- 24,695 96
United States - USD							
ALEXANDRIA REAL ESTATE EQUITIES INC COM	CUSIP 015271109						
2,800 00	42 6000000	1,400 00	119,280 00	120 583 92	- 1,303 92	0 00	- 1,303 92
AMERIGROUP CORP COM	CUSIP 03073T102						
3,700 00	30 3100000	0 00	112,147 00	99,345 00	12 802 00	0 00	12 802 00
AMERN ITALIAN PASTA CO CL A	CUSIP 027070101						
2 500 00	35 9800000	0 00	89 950 00	88,711 82	1 238 18	0 00	1 238 18
AMETEK INC NEW COM	CUSIP 031100100						
1 800 00	38 4900000	0 00	69,282 00	61,753 23	7,528 77	0 00	7 528 77
AMN HEALTHCARE SVCS INC COM	CUSIP 001744101						
8,200 00	16 9100000	0 00	104 842 00	114 245 47	- 8 403 47	0 00	- 8,403 47
ANTEON INTL CORP COM	CUSIP 03874E108						
4,300 00	24 0000000	0 00	103,200 00	102 472 01	727 99	0 00	727 99

Portfolio Statement

31 DEC 2002

Account number 2613764
 Account Name *FREEDOM FORUM INC:HOOVER -SL

Asset Detail - Base Currency

Unrealized gain/loss

Shares/PAR value Local market price Accrued Income/expense Market value Cost Market Translation Total

Equities

Common stock

ARMOR HLDGS INC COM CUSIP 042280109	3,700 00	13 7700000	50,849 00	58,319 40	- 5 370 40	0 00	- 5,370 40
AUTODESK INC COM CUSIP 052769108	8 400 00	14 3000000	120,120 00	108 784 77	11 355 23	0 00	11 355 23
BK HAW CORP COM CUSIP 062540109	4 500 00	30 3800000	138,755 00	129 304 10	7 450 80	0 00	7,450 90
CA PIZZA KITCHEN INC COM ISIN US13054D1080 CUSIP 13054D109	5 700 00	25 2000000	143,840 00	135 888 00	7 752 00	0 00	7,752 00
GACI INTL INC CL A CUSIP 127180304	2 500 00	35 8400000	89,100 00	89 558 95	- 458 95	0 00	- 458 95
CALLAWAY GOLF CO COM CUSIP 131183104	7,700 00	13 2500000	102,025 00	83 335 58	18 689 44	0 00	18 689 44
CATO CORP NEW CL A CUSIP 148205108	5,300 00	21 5800000	114,427 00	91,124 74	23,302 28	0 00	23 302 28
COM KROLL INC DEL CUSIP 501049100	4,800 00	19 0800000	81,584 00	104,581 59	- 12 997 58	0 00	- 12 997 58
COOPER COS INC COM NEW CUSIP 218848402	2,800 00	25 0200000	72,558 00	75 345 82	- 2 787 82	0 00	- 2 787 82
COOPER TIRE & RUBBER CO COM, NO PAR CUSIP 218831107	11 000 00	15 3400000	168,740 00	163 908 67	4,831 33	0 00	4 831 33
COST PLUS INC CAL COM CUSIP 221485105	5,700 00	28 8700000	183,418 00	158 715 07	3,703 83	0 00	3 703 93
CVB FINL CORP COM CUSIP 128800105	4 700 00	25 4300000	119,521 00	102 869 89	18 551 01	0 00	18 551 01
CYTC CORP COM CUSIP 232848103	8,800 00	10 2000000	80,780 00	98 416 78	- 5,638 78	0 00	- 5 638 78
DELTA & PINE LD CO COM COM CUSIP 247357108	5,400 00	20 4100000	110,214 00	100,018 85	10 194 05	0 00	10 194 05
DIGITAL RIV INC COM CUSIP 253888104	7 500 00	11 8500000	89 825 00	101,320 82	- 11 695 92	0 00	- 11,695 92

Portfolio Statement

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Account Name *FREEDOM FORUM INC-HOOVER -SL
 Account number 813764

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
DILLARDS INC CL A COM 5 900 00	CUSIP 254087101 15 8800000	238 00	93 574 00	108 451 98	- 12 877 98	0 00	- 12 877 98
EATON VANCE CORP COM NON VTG 5,300 00	CUSIP 278285103 28 2500000	0 00	149,725 00	148 888 48	1 058 52	0 00	1,058 52
EGL INC COM 8 400 00	CUSIP 268484102 14 2500000	0 00	118 700 00	93,458 84	26 243 16	0 00	26 243 16
EON LABS INC COM 5 900 00	CUSIP 28412E100 18 8100000	0 00	111,588 00	108,052 20	3 516 80	0 00	3 516 80
ESCO TECHNOLOGIES INC 4 100 00	CUSIP 298315104 37 0000000	0 00	151 700 00	129 834 50	22 085 50	0 00	22 085 50
FAIRCHILD SEMICONDUCTOR INTL INC CL A 7 500 00	CUSIP 303728103 10 7100000	0 00	80,325 00	95,098 15	- 14 773 15	0 00	- 14 773 15
FDRY NETWORKS INC COM 16,400 00	CUSIP 35063R100 7 0400000	0 00	115,458 00	148 898 03	- 33 442 03	0 00	- 33 442 03
FED SIGNAL CORP COM 5 500 00	CUSIP 313855108 18 4200000	0 00	108 810 00	104 273 13	2 536 87	0 00	2 536 87
FLUOR CORP NEW COM 3 900 00	CUSIP 343412102 28 0000000	824 00	108 200 00	100 008 95	8 191 05	0 00	9 181 05
FOOT LOCKER INC COM 7,200 00	CUSIP 344849104 10 5000000	0 00	75 600 00	75 588 28	13 72	0 00	13 72
GABELLI AST MGMT INC CL A 4 200 00	CUSIP 38239Y102 30 0400000	0 00	126,168 00	127 011 36	- 843 36	0 00	843 36
GARMIN CORPORATION 5 800 00	CUSIP G37280109 29 3000000	0 00	168 940 00	118,532 88	51,407 14	0 00	51 407 14
GART SPORTS CO COM 4,800 00	CUSIP 368630101 18 3500000	0 00	92,880 00	98 264 74	- 3 384 74	0 00	- 3 384 74
GEN PROBE INC NEW COM 8 300 00	CUSIP 38888T103 23 7990000	0 00	197,531 70	129 100 13	68 431 57	0 00	68,431 57
GENTEX CORP COM 3 400 00	CUSIP 371801109 31 8400000	0 00	107 578 00	102 828 54	4 647 46	0 00	4,647 46

Portfolio Statement

31 DEC 2002

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
GIBRALTAR STL CORP CUSIP 37476F103 3,400 00 19 0400000		136 00	64,738 00	69,930 00	- 5 194 00	0 00	- 5,194 00
GNT PRIDECO INC COM STK ISIN# US38821G1013 CUSIP 38821G101 11 000 00 11 6400000		0 00	128,040 00	103,620 00	24 420 00	0 00	24 420 00
HELMERICH & PAYNE INC COM CUSIP 423452101 3 600 00 27 9100000		0 00	108,058 00	95 783 50	10 274 50	0 00	10 274 50
HIBBETT SPORTING GOODS INC COM CUSIP 428585105 4,700 00 23 8200000		0 00	112,424 00	100 204 00	12,220 00	0 00	12,220 00
HUDSON UTD BANCORP COM STK NPV CUSIP 444185104 4,000 00 31 1000000		0 00	124,400 00	105,966 68	18 433 32	0 00	18 433 32
INTEGRATED CIRCUIT SYS INC COM NEW COM STK CUSIP 45811K208 5,800 00 18 2500000		0 00	107,875 00	105,181 15	2,493 85	0 00	2 493 85
INTL MULTIFOODS CORP COM CUSIP 480043102 6,100 00 21 1900000		0 00	129,259 00	128 624 60	- 365 60	0 00	- 365 60
INVITROGEN CORP COM CUSIP 48185R100 1,800 00 31 2900000		0 00	59 451 00	67,078 09	- 7,627 09	0 00	- 7 627 09
ITT EDL SVCS INC COM CUSIP 45088B109 5,500 00 23 5500000		0 00	129,525 00	100,927 85	28,597 15	0 00	28,597 15
KRONOS INC COM CUSIP 501052104 2,800 00 36 8900000		0 00	103,572 00	74,062 93	29,509 07	0 00	29,509 07
LEGG MASON INC COM CUSIP 524901105 3,400 00 48 5400000		374 00	185 036 00	153,135 00	11 901 00	0 00	11 901 00
MCCLATCHY CO CL A CUSIP 579489105 1,800 00 58 7300000		180 00	102 114 00	101 516 04	597 86	0 00	597 86
MID ATLC MED SVCS INC COM CUSIP 58523C107 2,800 00 32 4000000		0 00	80,720 00	97,752 78	- 7,032 78	0 00	- 7,032 78
NATIONAL-OILWELL INC COM CUSIP 637071101 4,900 00 21 8400000		0 00	107,018 00	102,222 81	4,793 39	0 00	4,793 39
NBTY INC COM CUSIP 628782104 6,600 00 17 5800000		0 00	116,028 00	110 218 57	5 809 43	0 00	5 809 43

Portfolio Statement

31 DEC 2002

Account number 13764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
<i>Equities</i>							
Common stock							
OCEAN ENERGY INC DELAWARE	CUSIP 07481E108						
5 100 00	18 8700000	0 00	101,847 00	103,738 77	- 1,891 77	0 00	- 1 891 77
PAC SUNWEAR CAL INC COM	CUSIP 694873100						
7,800 00	17 6900000	0 00	137,882 00	118 325 88	18,656 04	0 00	18 656 04
PATTERSON-UTI ENERGY INC COM	CUSIP 703481101						
3,900 00	30 1700000	0 00	117 863 00	98 508 31	21,154 69	0 00	21,154 69
PENTAIR INC COM	CUSIP 709631105						
3,000 00	34 5500000	0 00	103 850 00	98,181 98	4 468 02	0 00	4 468 02
PEP BOYS-MANNY MOE & JACK COM	CUSIP 713278109						
9 600 00	11 6000000	0 00	111 380 00	105,037 22	6 322 78	0 00	6 322 78
PHARMACEUTICAL PROD DEV INC COM	CUSIP 717124101						
4,800 00	28 2700000	0 00	140 498 00	100 488 00	40 008 00	0 00	40 008 00
PIONEER NAT RES CO COM STK	CUSIP 723787107						
8,200 00	25 2500000	0 00	158 550 00	152,848 30	3 701 70	0 00	3,701 70
POLYCOM INC COM	CUSIP 73172K104						
7 800 00	8 5200000	0 00	74 258 00	73 171 80	1 084 20	0 00	1 084 20
SCHEIN HENRY INC COM	CUSIP 808407102						
2 000 00	45 0000000	0 00	80,000 00	104,213 20	- 14 213 20	0 00	- 14 213 20
SILICON VAL BANCSHARES COM N P	CUSIP 827084108						
5,800 00	18 2500000	0 00	105 850 00	102 301 85	3,548 05	0 00	3,548 05
SKY FINL GROUP INC COM STK	CUSIP 83080P103						
7 000 00	18 8100000	0 00	139 370 00	135,788 59	3 603 41	0 00	3 603 41
SKYWEST INC COM	CUSIP 830879102						
8 800 00	13 0700000	132 00	88 282 00	91,282 59	- 5 030 59	0 00	- 5 030 59
SL GREEN RLTY CORP COM STK	CUSIP 78440X101						
3,100 00	31 6000000	1,441 50	97 980 00	100,471 00	- 2 511 00	0 00	- 2 511 00
SNAP-ON INC COM	CUSIP 833034101						
5,900 00	28 1100000	0 00	165 849 00	142 501 50	23,347 50	0 00	23 347 50
SRA INTL INC CL A	CUSIP 78484R105						
3 300 00	27 0900000	0 00	89 387 00	87 429 21	1 987 79	0 00	1 987 79

Portfolio Statement

31 DEC 2002

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

Asset Detail - Base Currency

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Description/Asset ID		Accrued	Unrealized gain/loss				
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
Equities							
Common stock							
STONE ENERGY CORP COM	CUSIP 861842108						
2,900.00	33.3600000	0.00	96,744.00	97,132.82	-388.82	0.00	-388.82
SUPERIOR INDS INTL INC COM	CUSIP 868168105						
2,200.00	41.3600000	0.00	90,992.00	104,309.70	-13,317.70	0.00	-13,317.70
SYLVAN LEARNING SYS INC	CUSIP 871389101						
8,800.00	18.4000000	0.00	111,520.00	84,724.00	16,796.00	0.00	16,796.00
TCF FNCL CORP COM	CUSIP 872275102						
2,400.00	43.6800000	0.00	104,856.00	94,092.72	10,763.28	0.00	10,763.28
TETRA TECHNOLOGIES INC DEL COM	CUSIP 88182F105						
5,200.00	21.3700000	0.00	111,124.00	105,280.51	5,843.49	0.00	5,843.49
TIDEWATER INC COM	CUSIP 888423102						
4,100.00	31.1000000	0.00	127,510.00	116,808.70	10,903.30	0.00	10,903.30
TRACTOR SUP CO COM	CUSIP 882358108						
3,100.00	37.6000000	0.00	116,560.00	101,308.00	15,252.00	0.00	15,252.00
URSTADT BIDDLE PPTYS INC CL A	CUSIP 917288205						
9,900.00	11.0800000	2,079.00	109,692.00	112,354.07	-2,662.07	0.00	-2,662.07
UTD NAT FOODS INC COM	CUSIP 911183103						
5,200.00	25.3500000	0.00	131,820.00	100,100.00	31,720.00	0.00	31,720.00
VARIAN MED SYS INC COM ISIN	#US9222091057 CUSIP 92220P105						
2,400.00	49.6000000	0.00	119,040.00	101,119.82	17,920.08	0.00	17,920.08
WALLACE COMPUTER SVCS INC COM	CUSIP 932278101						
5,100.00	21.5100000	0.00	109,701.00	109,771.52	-70.52	0.00	-70.52
WEIS MKT INC COM	CUSIP 948849104						
2,100.00	31.0500000	0.00	85,205.00	70,392.00	-5,187.00	0.00	-5,187.00
WESTPORT RES CORP NEW COM	CUSIP 961418100						
5,200.00	20.8000000	0.00	108,160.00	102,454.51	5,705.48	0.00	5,705.48
WHIRLPOOL CORP COM	CUSIP 963320108						
2,300.00	52.2200000	0.00	120,108.00	103,405.78	18,700.21	0.00	18,700.21
WHOLE FOODS MKT INC COM	CUSIP 966837108						
1,000.00	52.7300000	0.00	52,730.00	50,155.50	2,574.50	0.00	2,574.50

Portfolio Statement

31 DEC 2002

Account number: 513764
 Account Name: FREEDOM FORUM INC-HOOVER -SL

Asset Detail - Base Currency

Description/Asset ID	Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Equities							
Common stock							
WORTHINGTON INDS INC COM CUSIP 981811102	3 800 00	0 00	59 438 00	70 287 02	- 10 851 02	0 00	- 10 851 02
XTO ENERGY INC COM CUSIP 98385X108	5 100 00	51 00	125 870 00	102 253 88	23 718 02	0 00	23 718 02
ZOLL MED CORP COM CUSIP 889822109	3 100 00	0 00	110 577 00	101 835 00	8 742 00	0 00	8 742 00
1ST HLTH GROUP CORP COM CUSIP 320880107	4,000 00	0 00	87,400 00	108,557 72	- 8,157 72	0 00	- 9 157 72
Total USD	7,808 50	7,808 50	9,403,601 70	8,045,291 43	558,310 27	0 00	558,310 27
Total United States	7,808 50	7,808 50	9,403,601 70	8,045,291 43	558,310 27	0 00	558,310 27
Total Common Stock	455,300 00	8,051 50	8,827,418 70	8,288,068 42	531,348 28	0 00	531,348 28
Total Equities	455,300 00	8,051 50	8,827,418 70	8,288,068 42	531,348 28	0 00	531,348 28

Description/Asset ID	Exchange rate or local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Cash and Cash Equivalents							
Short term investment funds							
USD - United States dollar 1 000000							
202 88	83 585 05	83 585 05	83 585 05	83 585 05	0 00	0 00	0 00
202 89	83,565 05	83,565 05	83,565 05	83,565 05	0 00	0 00	0 00
202 89	202 89	202 89	202 89	202 89	0 00	0 00	0 00
Total short term investment funds - all currencies							
Total short term investment funds - all countries							

Portfolio Statement

31 DEC 2002

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
Total Short Term Investment Funds							
83,565 05		202 89	83,565 05	83,565 05	0 00	0 00	0 00
Total Cash and Cash Equivalents							
83,565 05		202 89	83,565 05	83,565 05	0 00	0 00	0 00

Adjustments To Cash

Pending trade purchases

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Market	Translation	Total
USD - United States dollar	1 0000000	0 00	- 119,669 88	- 119,669 88	0 00	0 00	0 00
Total pending trade purchases - all currencies							
Total pending trade purchases - all countries							
Total Pending trade purchases							
0 00		0 00	- 119,669 88	- 119,669 88	0 00	0 00	0 00

Pending trade sales

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Market	Translation	Total
USD - United States dollar	1 0000000	0 00	319,218 91	319,218 91	0 00	0 00	0 00
Total pending trade sales - all currencies							
Total pending trade sales - all countries							
Total Pending trade sales							
0 00		0 00	319,218 91	319,218 91	0 00	0 00	0 00

Portfolio Statement

31 DEC 2002

Account number: 813784
 Account Name: FREEDOM FORUM INC-HOOVER -SL

Asset Detail - Base Currency

Unrealized gain/loss

Description/Asset ID	Accrued	Market value	Cost	Market	Translation	Total
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Adjustments To Cash

Shares/PAR value	Exchange rate	Income/expense	Market value	Cost	Market	Translation	Total
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Pending trade sales							0 00
Total Adjustments To Cash							0 00
Total							631,348 28

Portfolio Statement

31 DEC 02

Account number 813784
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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Other Pending Transactions

United States dollar

Equities

Common stock

31 Dec 02	United States	Cash pending	PAC SUNWEAR CAL INC COM	2,800 00	0 00	0 00	0 00
30 Dec 02		Shares not delivered	CUSIP 694873100				
Total common stock					0 00	0 00	0 00
Total equities					0 00	0 00	0 00
Total United States dollar					0 00	0 00	0 00
Total other pending transactions					0 00	0 00	

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Cost	Local Cost
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Purchases

United States dollar

Equities

Common stock

27 Dec 02	United States	Cash pending	FED SIGNAL CORP COM	400 00	- 7,407 84	- 7 407 84	- 7,407 84
2 Jan 03		Shares not delivered	CUSIP 313855108				
27 Dec 02	United States	Cash pending	WALLACE COMPUTER SVCS INC COM	500 00	- 10 933 05	- 10 933 05	- 10 933 05
2 Jan 03		Shares not delivered	CUSIP 932270101				
30 Dec 02	United States	Cash pending	FED SIGNAL CORP COM	600 00	- 11,068 58	- 11,068 58	- 11 068 58
3 Jan 03		Shares not delivered	CUSIP 313855108				
30 Dec 02	United States	Cash pending	WALLACE COMPUTER SVCS INC COM	200 00	- 4 405 28	- 4,405 28	- 4,405 28
3 Jan 03		Shares not delivered	CUSIP 932270101				
30 Dec 02	United States	Cash pending	WALLACE COMPUTER SVCS INC COM	300 00	8,574 29	- 8 574 29	8 574 29
3 Jan 03		Shares not delivered	CUSIP 932270101				
30 Dec 02	United States	Cash pending	WALLACE COMPUTER SVCS INC COM	300 00	- 8,811 58	- 8,811 58	- 8,811 58
3 Jan 03		Shares not delivered	CUSIP 932270101				

Portfolio Statement

31 DEC 02

Account number 2813764
Account Name *FREEDOM FORUM INC-HOOVER -SL

Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Cost	Local Cost
Purchases							
United States dollar							
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	FDRY NETWORKS INC COM CUSIP 35083R100	4,800 00	- 34 725 60	- 34 725 60	- 34 725 60
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	FED SIGNAL CORP COM CUSIP 313855108	1 000 00	- 18 510 80	- 18,510 80	- 18,510 80
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	FED SIGNAL CORP COM CUSIP 313855108	500 00	9 702 00	- 8,702 00	9,702 00
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	WALLACE COMPUTER SVCS INC COM CUSIP 932270101	400 00	- 8,730 88	- 8,730 88	- 8,730 88
Total common stock					- 119,669 86	- 119,669 86	- 119,669 86
Total equities					- 119,669 86	- 119,669 86	- 119,669 86
Total United States dollar					- 119,669 86	- 119,669 86	- 119,669 86
Total purchases					- 119,669 86	- 119,669 86	
Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds

Sales

United States dollar

Equities

Common stock

27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	INSIGHT ENTERPRISES INC COM CUSIP 45785U103	- 1,800 00	14,757 75	14 757 75	14,757 75
27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	OCEAN ENERGY INC DELAWARE CUSIP 87481E106	- 1,200 00	23 528 76	23 528 76	23 528 76
27 Dec 02 2 Jan 03	United States	Cash pending Shares not delivered	1ST HLTH GROUP CORP COM CUSIP 320960107	- 1,700 00	42,802 07	42,602 07	42 602 07
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	INSIGHT ENTERPRISES INC COM CUSIP 45785U103	- 400 00	3 259 58	3,259 58	3 259 58
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	INSIGHT ENTERPRISES INC COM CUSIP 45785U103	- 200 00	1 634 85	1,634 85	1,634 85

Portfolio Statement

31 DEC 02

Account number 13764
 Account Name *FREEDOM FORUM INC-HOOVER -SL

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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
Sales							
United States dollar							
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	BIG LOTS INC COM CUSIP 089302103	- 8 800 00	89,471 01	89 471 01	89 471 01
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	CITY NATL CORP COM CUSIP 178586105	- 2,500 00	109,810 44	109 810 44	109,810 44
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	INSIGHT ENTERPRISES INC COM CUSIP 45765U103	- 300 00	2,480 32	2 480 32	2,480 32
31 Dec 02 6 Jan 03	United States	Cash pending Shares not delivered	WEIS MKT INC COM CUSIP 948848104	- 1,000 00	31,874 03	31,874 03	31,874 03
Total common stock					319,218 91	319,218 91	319,218 91
Total equities					319,218 91	319,218 91	319,218 91
Total United States dollar					319,218 91	319,218 91	319,218 91
Total sales					319,218 91	319,218 91	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 013764
 Account Name: FREEDOM FORUM INC-HOOVER - SL

Investment Transaction Summary

Asset type Transaction amount Principal Accrued interest Cost Market Realized gain/loss Translation Total

Purchases

Equities	8,953,180.48	8,953,180.48	0.00	8,953,180.48	0.00	0.00	0.00	0.00
Common stock	- 8,953,180.48			8,953,180.48	0.00	0.00	0.00	0.00
Total equities	- 8,953,180.48			8,953,180.48	0.00	0.00	0.00	0.00
Total purchases	- 9,953,180.48			9,953,180.48	0.00	0.00	0.00	0.00

Sales

Equities	3,429,549.87	3,429,549.87	0.00	3,885,579.01	- 456,029.34	0.00	0.00	- 456,029.34
Common stock	3,429,549.87			- 3,885,579.01	- 456,029.34	0.00	0.00	- 456,029.34
Total equities	3,429,549.87			- 3,885,579.01	- 456,029.34	0.00	0.00	- 456,029.34
Total sales	3,429,549.87			- 3,885,579.01	- 456,029.34	0.00	0.00	- 456,029.34

Total

Equities	6,523,630.81	6,523,630.81	0.00	8,087,601.47	- 456,029.34	0.00	0.00	- 456,029.34
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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 613784
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Purchases

Equities

Common stock

British Virgin Islands - USD

28 Sep 02 1 Oct 02 Settled	TOMMY HILFIGER COM STK USD0 01 CUSIP G8915Z102 DONALDSON AND COMPANY INC / 290 00	5,800 000 8 465500	- 55 189 80	000	55,189 80	0 00	0 00	0 00
27 Sep 02 2 Oct 02 Settled	TOMMY HILFIGER COM STK USD0 01 CUSIP G8915Z102 WELLS FARGO VAN KASPER LLC / 315 00	8,300 000 8 637800	- 81,033 14	000	81,033 14	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	TOMMY HILFIGER COM STK USD0 01 CUSIP G8915Z102 INVESTMENT TECHNOLOGY GROUP INC / 14 00	700 000 8 440000	- 6 622 00	000	6 622 00	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	TOMMY HILFIGER COM STK USD0 01 CUSIP G8915Z102 DONALDSON AND COMPANY INC / 85 00	1,800 000 8 645700	- 16 521 83	000	16,521 83	0 00	0 00	0 00
Total British Virgin Islands - USD			- 139,366 87	000	139,366 87	0 00	0 00	0 00

Canada - USD

5 Sep 02 10 Sep 02 Settled	FAIRMONT HOTELS RESORTS INC COM CUSIP 305204109 INVESTMENT TECHNOLOGY GROUP INC / 80 00	4 000 000 24 727000	- 98 988 00	000	98,988 00	0 00	0 00	0 00
Total Canada - USD			- 98,988 00	000	98,988 00	0 00	0 00	0 00

Cayman Islands - USD

5 Sep 02 10 Sep 02 Settled	SCOTTISH ANNUITY & LIFE HLDGS SCOTTISH ANNUITY & LIFE HLDGS COM STK CUSIP G7885T104 INVESTMENT TECHNOLOGY GROUP INC / 14 00	700 000 16 587100	- 11,624 97	000	11 624 97	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	SCOTTISH ANNUITY & LIFE HLDGS SCOTTISH ANNUITY & LIFE HLDGS COM STK CUSIP G7885T104 CORRESPONDENT SERVICES CORP / 35 00	2,800 000 17 017500	- 47 684 00	000	47 684 00	0 00	0 00	0 00
Total Cayman Islands - USD			- 59,308 97	000	59,308 97	0 00	0 00	0 00

France - USD

21 Nov 02 28 Nov 02 Settled	ADR BUSINESS OBJECTS S A SPONSORED ADR CUSIP 12328X107 SOUNDVIEW FINANCIAL GROUP / 140 00	2,800 000 18 632300	55,110 44	000	55,110 44	0 00	0 00	0 00
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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
 Account Name FREEDOM FORUM INC-HOOVER -SL

Investment Transaction Detail

Trade date Security description Shares/PA Price Transaction amount Accrued interest Cost Market Translation Total
 Trade date Asset ID Broker/Commission Realized gain/loss

Purchases

Equities

Trade Date	Security Description	Shares/PA	Price	Transaction Amount	Accrued Interest	Cost	Market	Translation	Total
27 Nov 02	ADR BUSINESS OBJECTS S A SPONSORED ADR CUSIP 12328X107	800 000	- 15,824 58	- 15,824 58	0 00	15 824 58	0 00	0 00	0 00
3 Dec 02	J P MORGAN SECURITIES INC / 40 00	19 730700							
2 Dec 02	ADR BUSINESS OBJECTS S A SPONSORED ADR CUSIP 12328X107	1,100 000	- 22,183 70	- 22,183 70	0 00	22,183 70	0 00	0 00	0 00
5 Dec 02	J P MORGAN SECURITIES INC / 55 00	20 117000							
3 Dec 02	ADR BUSINESS OBJECTS S A SPONSORED ADR CUSIP 12328X107	600 000	- 11,077 26	- 11,077 26	0 00	11,077 26	0 00	0 00	0 00
8 Dec 02	J P MORGAN SECURITIES INC / 30 00	18 412100							
Total France - USD									
United States - USD									
8 Sep 02	###HUDSON UTD BANCORP COM DO NOT USE SEE SEC #2406952 CUSIP 444185104 CANTOR FITZGERALD & CO / 72 00	1,800 000	- 52,258 70	- 52,258 70	0 00	52,258 70	0 00	0 00	0 00
9 Sep 02	###HUDSON UTD BANCORP COM DO NOT USE SEE SEC #2406952 CUSIP 444185104 CANTOR FITZGERALD & CO / 38 00	800 000	- 28,132 48	- 28,132 48	0 00	28,132 48	0 00	0 00	0 00
10 Sep 02	###HUDSON UTD BANCORP COM DO NOT USE SEE SEC #2406952 CUSIP 444185104 CANTOR FITZGERALD & CO / 32 00	800 000	- 23 004 64	- 23 004 64	0 00	23 004 64	0 00	0 00	0 00
10 Oct 02	###HUDSON UTD BANCORP COM DO NOT USE SEE SEC #2406952 CUSIP 444185104 BROADCORT CAPITAL CORP / 115 00	2 300 000	- 58,833 68	- 58,833 68	0 00	58,833 68	0 00	0 00	0 00
5 Sep 02	ABERCROMBIE & FITCH CO CL A CUSIP 002898207 INVESTMENT TECHNOLOGY GROUP INC / 80 00	4,000 000	- 88,038 00	- 88,038 00	0 00	88,038 00	0 00	0 00	0 00
5 Sep 02	AMERIGROUP CORP COM CUSIP 03073102 LEGG MASON WOOD WALKER INC / 185 00	3,700 000	- 88,345 00	- 88,345 00	0 00	88,345 00	0 00	0 00	0 00
18 Dec 02	AMERN ITALIAN PASTA CO CL A CUSIP 027070101 FAHNESTOCK AND COMPANY / 45 00	800 000	- 32,307 38	- 32,307 38	0 00	32,307 38	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 13764
 Account Name: FREEDOM FORUM INC-HOOPER -SL

Investment Transaction Detail

Trade date	Security description	Shares/PA	Price	Transaction amount	Accrued interest	Cost	Market	Translation	Total	Realized gain/loss
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Purchases

17 Dec 02	AMERN ITALIAN PASTA CO CL A	300 000	- 10,698 50	10,698 50	0 00	0 00	0 00	0 00	0 00	0 00
20 Dec 02	INVESTMENT TECHNOLOGY GROUP INC / 8 00	35 635000								
17 Dec 02	AMERN ITALIAN PASTA CO CL A	800 000	- 21,178 34	21,178 34	0 00	0 00	0 00	0 00	0 00	0 00
20 Dec 02	CUSIP 02707010									
17 Dec 02	AMERN ITALIAN PASTA CO CL A	400 000	14,028 28	14,028 28	0 00	0 00	0 00	0 00	0 00	0 00
18 Dec 02	AMERN ITALIAN PASTA CO CL A	35 243800								
23 Dec 02	FAHNESTOCK AND COMPANY / 20 00	35 015700								
18 Dec 02	AMERN ITALIAN PASTA CO CL A	300 000	- 10,505 31	10,505 31	0 00	0 00	0 00	0 00	0 00	0 00
24 Dec 02	CUSIP 02707010									
18 Dec 02	AMERN ITALIAN PASTA CO CL A	300 000	- 10,505 31	10,505 31	0 00	0 00	0 00	0 00	0 00	0 00
24 Dec 02	CUSIP 02707010									
18 Dec 02	AMERN ITALIAN PASTA CO CL A	300 000	- 10,682 18	10,682 18	0 00	0 00	0 00	0 00	0 00	0 00
30 Oct 02	AMETEK INC NEW COM	300 000	- 10,682 18	10,682 18	0 00	0 00	0 00	0 00	0 00	0 00
4 Nov 02	CUSIP 031100100									
30 Oct 02	AMETEK INC NEW COM	300 000	- 10,682 18	10,682 18	0 00	0 00	0 00	0 00	0 00	0 00
28 Oct 02	AMN HEALTHCARE SVCS INC COM	800 000	- 28 763 04	28,763 04	0 00	0 00	0 00	0 00	0 00	0 00
31 Oct 02	CUSIP 031100100									
28 Oct 02	AMN HEALTHCARE SVCS INC COM	800 000	- 28 763 04	28,763 04	0 00	0 00	0 00	0 00	0 00	0 00
31 Oct 02	CUSIP 031100100									
28 Oct 02	AMN HEALTHCARE SVCS INC COM	700 000	- 24 328 01	24,328 01	0 00	0 00	0 00	0 00	0 00	0 00
14 Nov 02	AMETEK INC NEW COM	700 000	- 24 328 01	24,328 01	0 00	0 00	0 00	0 00	0 00	0 00
14 Nov 02	CUSIP 031100100									
11 Nov 02	AMETEK INC NEW COM	700 000	- 24 328 01	24,328 01	0 00	0 00	0 00	0 00	0 00	0 00
29 Oct 02	AMN HEALTHCARE SVCS INC COM	1,200 000	- 21,401 88	21,401 88	0 00	0 00	0 00	0 00	0 00	0 00
29 Oct 02	CUSIP 001744101									
29 Oct 02	AMN HEALTHCARE SVCS INC COM	1,200 000	- 21,401 88	21,401 88	0 00	0 00	0 00	0 00	0 00	0 00
25 Oct 02	AMN HEALTHCARE SVCS INC COM	2,700 000	- 53,597 97	53,597 97	0 00	0 00	0 00	0 00	0 00	0 00
30 Oct 02	CUSIP 001744101									
25 Oct 02	AMN HEALTHCARE SVCS INC COM	2,700 000	- 53,597 97	53,597 97	0 00	0 00	0 00	0 00	0 00	0 00
28 Oct 02	AMN HEALTHCARE SVCS INC COM	400 000	- 8 584 58	8,584 58	0 00	0 00	0 00	0 00	0 00	0 00
31 Oct 02	CUSIP 001744101									
28 Oct 02	AMN HEALTHCARE SVCS INC COM	400 000	- 8 584 58	8,584 58	0 00	0 00	0 00	0 00	0 00	0 00
29 Oct 02	AMN HEALTHCARE SVCS INC COM	1,800 000	- 30 881 08	30,881 08	0 00	0 00	0 00	0 00	0 00	0 00
29 Oct 02	CUSIP 001744101									
29 Oct 02	AMN HEALTHCARE SVCS INC COM	1,800 000	- 30 881 08	30,881 08	0 00	0 00	0 00	0 00	0 00	0 00

Equities

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC-HOOVER -SL
Account number 2613764

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
6 Sep 02 11 Sep 02 Settled	ANTEON INTL CORP COM CUSIP 03874E108 INVESTMENT TECHNOLOGY GROUP INC / 88 00	4,300 000 23 810700	- 102,472 01	000	102,472 01	0 00	0 00	0 00
27 Sep 02 2 Oct 02 Settled	ARMOR HLDGS INC COM CUSIP 042280109 LEGG MASON WOOD WALKER INC / 105 00	2,100 000 14 888400	- 31,534 44	000	31,534 44	0 00	0 00	0 00
8 Sep 02 11 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 PRUDENTIAL SECURITIES INCORP / 40 00	800 000 13 070900	- 10,498 72	000	10 498 72	0 00	0 00	0 00
6 Sep 02 11 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 INVESTMENT TECHNOLOGY GROUP INC / 68 00	3 400 000 13 100000	- 44,608 00	000	44 608 00	0 00	0 00	0 00
9 Sep 02 12 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 PRUDENTIAL SECURITIES INCORP / 20 00	400 000 13 410000	- 5 384 00	000	5,384 00	0 00	0 00	0 00
11 Sep 02 18 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 MORGAN STANLEY & CO INC / 60 00	1 200 000 13 422300	- 18,168 78	000	18 188 78	0 00	0 00	0 00
13 Sep 02 18 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 MORGAN STANLEY & CO INC / 45 00	800 000 13 445500	- 12 145 95	000	12 145 95	0 00	0 00	0 00
18 Sep 02 18 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 MORGAN STANLEY & CO INC / 40 00	800 000 13 475900	- 10,820 72	000	10 820 72	0 00	0 00	0 00
25 Sep 02 30 Sep 02 Settled	AUTODESK INC COM CUSIP 052769108 U S BANCORP PIPER JAFFRAY INC / 50 00	1,000 000 12 578000	- 12 828 00	000	12,628 00	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	AUTODESK INC COM CUSIP 052769108 U S BANCORP PIPER JAFFRAY INC / 115 00	2,300 000 12 687100	- 29,295 33	000	29 295 33	0 00	0 00	0 00
27 Sep 02 2 Oct 02 Settled	AUTODESK INC COM CUSIP 052769108 U S BANCORP PIPER JAFFRAY INC / 40 00	800 000 12 938400	- 10,390 72	000	10 390 72	0 00	0 00	0 00
18 Nov 02 21 Nov 02 Settled	AVOCENT CORP COM CUSIP 053883103 INVESTMENT TECHNOLOGY GROUP INC / 8 00	400 000 22 210500	- 8 892 20	000	8 892 20	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 613764
 Account Name: FREEDOM FORUM INC-HOOPER -SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Transition Total
 Sellsite date Trade Status

Realized gain/loss

Purchases

Equities

18 Nov 02	AVOCENT CORP COM	CUSIP 053883103	2 800 000	- 83 818 00	000	83 818 00	0 00	0 00	0 00	0 00	0 00	0 00
21 Nov 02	WELLS FARGO SECURITIES LLC / 145 00		21 980000									
21 Nov 02	AVOCENT CORP COM	CUSIP 053883103	600 000	- 14,213 52	000	14,213 52	0 00	0 00	0 00	0 00	0 00	0 00
26 Nov 02	WELLS FARGO SECURITIES LLC / 30 00		23 639200									
22 Nov 02	AVOCENT CORP COM	CUSIP 053883103	400 000	- 8 462 84	000	8 462 84	0 00	0 00	0 00	0 00	0 00	0 00
27 Nov 02	WELLS FARGO SECURITIES LLC / 20 00		23 807100									
25 Nov 02	AVOCENT CORP COM	CUSIP 053883103	300 000	- 7,248 08	000	7,248 08	0 00	0 00	0 00	0 00	0 00	0 00
29 Nov 02	WELLS FARGO SECURITIES LLC / 15 00		24 110300									
28 Sep 02	BANTA CORP COM	CUSIP 068821108	2 800 000	- 87,809 04	000	87,809 04	0 00	0 00	0 00	0 00	0 00	0 00
1 Oct 02	MCDONALD AND COMPANY / 140 00		34 881800									
11 Oct 02	BIG LOTS INC COM	CUSIP 089302103	3 500 000	- 51,215 15	000	51,215 15	0 00	0 00	0 00	0 00	0 00	0 00
17 Oct 02	U S BANCORP PIPER JAFFRAY INC / 175 00		14 582900									
14 Oct 02	BIG LOTS INC COM	CUSIP 089302103	800 000	- 12 037 04	000	12,037 04	0 00	0 00	0 00	0 00	0 00	0 00
17 Oct 02	U S BANCORP PIPER JAFFRAY INC / 40 00		14 896300									
15 Oct 02	BIG LOTS INC COM	CUSIP 089302103	800 000	- 12 888 32	000	12 888 32	0 00	0 00	0 00	0 00	0 00	0 00
18 Oct 02	U S BANCORP PIPER JAFFRAY INC / 40 00		18 025400									
23 Oct 02	BIG LOTS INC COM	CUSIP 089302103	1,200 000	- 18,872 24	000	18,872 24	0 00	0 00	0 00	0 00	0 00	0 00
28 Oct 02	U S BANCORP PIPER JAFFRAY INC / 60 00		15 780200									
24 Oct 02	BIG LOTS INC COM	CUSIP 089302103	500 000	8 329 60	000	8 329 60	0 00	0 00	0 00	0 00	0 00	0 00
29 Oct 02	U S BANCORP PIPER JAFFRAY INC / 25 00		18 808200									
5 Sep 02	BK HAW CORP COM	CUSIP 062540108	1 000 000	- 28,720 00	000	28,720 00	0 00	0 00	0 00	0 00	0 00	0 00
10 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 20 00		28 700000									
28 Sep 02	CA PIZZA KITCHEN INC COM 15IN	US13054D1080	5,700 000	- 135,888 00	000	135,888 00	0 00	0 00	0 00	0 00	0 00	0 00
1 Oct 02	CUSIP 13054D108		23 780000									
	PRUDENTIAL SECURITIES INCORP / 285 00											

The Northern Trust Company

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued interest		Market	Translation	Total	
Purchases									
Equities									
5 Sep 02 10 Sep 02 Settled	CACI INTL INC CL A CUSIP 127180304 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 500 000 34 898700	- 52,525 05	000	52 525 05	0 00	0 00	0 00	0 00
27 Sep 02 2 Oct 02 Settled	CALLAWAY GOLF CO COM CUSIP 131193104 VERITAS SECURITIES / 324 00	10 800 000 10 782800	- 118,888 24	000	118 888 24	0 00	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	CATO CORP NEW CL A CUSIP 148205106 INVESTMENT TECHNOLOGY GROUP INC / 28 00	1,300 000 18 736700	- 24,383 71	000	24 383 71	0 00	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	CATO CORP NEW CL A CUSIP 148205108 CANTOR FITZGERALD & CO / 100 00	2,500 000 18 778000	- 47,045 00	000	47 045 00	0 00	0 00	0 00	0 00
8 Sep 02 11 Sep 02 Settled	CATO CORP NEW CL A CUSIP 148205108 CANTOR FITZGERALD & CO / 8 00	200 000 18 923300	- 3,782 88	000	3,782 88	0 00	0 00	0 00	0 00
8 Sep 02 12 Sep 02 Settled	CATO CORP NEW CL A CUSIP 148205108 CANTOR FITZGERALD & CO / 24 00	800 000 19 027500	- 11,440 50	000	11,440 50	0 00	0 00	0 00	0 00
10 Sep 02 13 Sep 02 Settled	CATO CORP NEW CL A CUSIP 148205108 CANTOR FITZGERALD & CO / 28 00	700 000 18 751000	- 13 153 70	000	13 153 70	0 00	0 00	0 00	0 00
10 Oct 02 18 Oct 02 Settled	CATO CORP NEW CL A CUSIP 148205108 DAVENPORT AND CO OF VIRGINIA INC / 115 00	2 300 000 15 087100	- 34 789 33	000	34,789 33	0 00	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	CITY NATL CORP COM CUSIP 178566105 INVESTMENT TECHNOLOGY GROUP INC / 38 00	1,900 000 51 831600	- 88,518 04	000	88 518 04	0 00	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	CITY NATL CORP COM CUSIP 178566105 CORRESPONDENT SERVICES CORP / 18 25	1 300 000 47 250000	- 61 441 25	000	61,441 25	0 00	0 00	0 00	0 00
24 Oct 02 28 Oct 02 Settled	COM KROLL INC DEL CUSIP 501049100 SG COWEN AND COMPANY / 80 00	1 800 000 21 473700	- 38,742 86	000	38 742 86	0 00	0 00	0 00	0 00
25 Oct 02 30 Oct 02 Settled	COM KROLL INC DEL CUSIP 501048100 SG COWEN AND COMPANY / 25 00	500 000 21 818200	- 10,884 60	000	10 884 60	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 613764
Account Name *FREEDOM FORUM INC.HOOVER -SL

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
28 Oct 02 31 Oct 02 Settled	COM KROLL INC DEL CUSIP 501049100 SG COWEN AND COMPANY / 80 00	1,800 000 22 132800	- 35,482 48	000	35,482 48	0 00	0 00	0 00
28 Oct 02 1 Nov 02 Settled	COM KROLL INC DEL CUSIP 501049100 INVESTMENT TECHNOLOGY GROUP INC / 8 00	300 000 21 513300	- 8 458 89	000	6,458 99	0 00	0 00	0 00
28 Oct 02 1 Nov 02 Settled	COM KROLL INC DEL CUSIP 501049100 SG COWEN AND COMPANY / 30 00	800 000 21 453100	- 12 901 86	000	12 901 86	0 00	0 00	0 00
25 Sep 02 30 Sep 02 Settled	COOPER COS INC COM NEW CUSIP 216848402 CORRESPONDENT SERVICES CORP / 28 75	2,300 000 51 850000	- 118,513 75	000	118 513 75	0 00	0 00	0 00
13 Dec 02 18 Dec 02 Settled	COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 INVESTMENT TECHNOLOGY GROUP INC / 10 00	500 000 14 684400	- 7,342 20	000	7,342 20	0 00	0 00	0 00
13 Dec 02 18 Dec 02 Settled	COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 SIDOTI AND COMPANY LLC / 75 00	1,500 000 14 743000	- 22,189 50	000	22 189 50	0 00	0 00	0 00
16 Dec 02 18 Dec 02 Settled	COOPER TIRE & RUBBER CO COM, NO PAR CUSIP 216831107 INVESTMENT TECHNOLOGY GROUP INC / 24 00	1,200 000 15 000000	- 18,024 00	000	18 024 00	0 00	0 00	0 00
17 Dec 02 20 Dec 02 Settled	COOPER TIRE & RUBBER CO COM, NO PAR CUSIP 216831107 SIDOTI AND COMPANY LLC / 40 00	800 000 14 892100	- 12,033 88	000	12,033 88	0 00	0 00	0 00
17 Dec 02 20 Dec 02 Settled	COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 INVESTMENT TECHNOLOGY GROUP INC / 18 00	800 000 15 315000	- 12,268 00	000	12,268 00	0 00	0 00	0 00
18 Dec 02 23 Dec 02 Settled	COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 SIDOTI AND COMPANY LLC / 80 00	1,200 000 14 811200	- 17,853 44	000	17 853 44	0 00	0 00	0 00
18 Dec 02 24 Dec 02 Settled	COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 SIDOTI AND COMPANY LLC / 40 00	800 000 14 803900	- 11 883 12	000	11 883 12	0 00	0 00	0 00
20 Dec 02 28 Dec 02 Settled	COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 SIDOTI AND COMPANY LLC / 85 00	1 300 000 14 780100	- 19 292 13	000	19,292 13	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC-HOOVER -SL
Account number 2613764

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Purchases									
Equities									
23 Dec 02 27 Dec 02 Settled	COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 SANDERS MORRIS MUNDY / 110 00	2 200 000 14 776000	- 32,817 20	000	32 617 20	0 00	0 00	0 00	0 00
24 Dec 02 30 Dec 02 Settled	COOPER TIRE & RUBBER CO COM, NO PAR CUSIP 216831107 SANDERS MORRIS MUNDY / 35 00	700 000 14 672000	- 10,305 40	000	10 305 40	0 00	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	COST PLUS INC CAL COM CUSIP 221485105 BHC SECURITIES / 130 00	2 600 000 27 487800	- 71,824 54	000	71,824 54	0 00	0 00	0 00	0 00
27 Sep 02 2 Oct 02 Settled	COST PLUS INC CAL COM CUSIP 221485105 BHC SECURITIES / 155 00	3 100 000 28 366300	- 88 090 53	000	88,090 53	0 00	0 00	0 00	0 00
28 Oct 02 31 Oct 02 Settled	CROSS CTRY INC COM CUSIP 22748P105 J P MORGAN SECURITIES INC / 60 00	1,200 000 14 890100	- 17 828 12	000	17,828 12	0 00	0 00	0 00	0 00
15 Oct 02 18 Oct 02 Settled	CYTYC CORP COM CUSIP 232946103 THOMAS WEISEL PARTNERS LLC / 235 00	4,700 000 10 695000	- 50,501 50	000	50,501 50	0 00	0 00	0 00	0 00
18 Oct 02 21 Oct 02 Settled	CYTYC CORP COM CUSIP 232946103 BEAR, STEARNS, SECURITIES CORP / 55 00	1,100 000 10 713400	- 11 838 74	000	11 838 74	0 00	0 00	0 00	0 00
18 Oct 02 21 Oct 02 Settled	CYTYC CORP COM CUSIP 232946103 INVESTMENT TECHNOLOGY GROUP INC / 18 00	800 000 10 635000	- 8,524 00	000	8,524 00	0 00	0 00	0 00	0 00
17 Oct 02 22 Oct 02 Settled	CYTYC CORP COM CUSIP 232946103 BEAR, STEARNS SECURITIES CORP / 20 00	400 000 10 800000	- 4 340 00	000	4 340 00	0 00	0 00	0 00	0 00
18 Oct 02 23 Oct 02 Settled	CYTYC CORP COM CUSIP 232946103 BEAR, STEARNS SECURITIES CORP / 30 00	600 000 11 115100	- 6,699 06	000	6 699 06	0 00	0 00	0 00	0 00
18 Oct 02 23 Oct 02 Settled	CYTYC CORP COM CUSIP 232946103 INVESTMENT TECHNOLOGY GROUP INC / 14 00	700 000 11 158800	- 7,825 18	000	7,825 18	0 00	0 00	0 00	0 00
21 Oct 02 24 Oct 02 Settled	CYTYC CORP COM CUSIP 232946103 BEAR STEARNS, SECURITIES CORP / 30 00	600 000 11 095500	- 6,687 30	000	6 687 30	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 813764
Account Name *FREEDOM FORUM INC-HOOVER .SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Purchases

Equities									
5 Sep 02 10 Sep 02 Settled	DELTA & PINE LD CO COM COM CUSIP 247357106 INVESTMENT TECHNOLOGY GROUP INC / 12 00	800 000 18 840000	- 11 316 00	000	11,316 00	0 00	0 00	0 00	0 00
27 Nov 02 3 Dec 02 Settled	DIGITAL RIV INC COM CUSIP 25388B104 PRUDENTIAL SECURITIES INCORP / 145 00	2 800 000 14 185000	- 41 310 50	000	41,310 50	0 00	0 00	0 00	0 00
2 Dec 02 5 Dec 02 Settled	DIGITAL RIV INC COM CUSIP 25388B104 FAHNESTOCK AND COMPANY / 45 00	800 000 14 180200	- 12 807 18	000	12 807 18	0 00	0 00	0 00	0 00
3 Dec 02 6 Dec 02 Settled	DIGITAL RIV INC COM CUSIP 25388B104 FAHNESTOCK AND COMPANY / 70 00	1,400 000 13 218100	- 18,572 54	000	18,572 54	0 00	0 00	0 00	0 00
5 Dec 02 10 Dec 02 Settled	DIGITAL RIV INC COM CUSIP 25388B104 FAHNESTOCK AND COMPANY / 25 00	500 000 12 722600	- 6,388 30	000	6 388 30	0 00	0 00	0 00	0 00
9 Dec 02 12 Dec 02 Settled	DIGITAL RIV INC COM CUSIP 25388B104 FAHNESTOCK AND COMPANY / 80 00	1 800 000 12 308000	- 22,244 40	000	22 244 40	0 00	0 00	0 00	0 00
14 Nov 02 18 Nov 02 Settled	DILLARDS INC CL A COM CUSIP 254067101 INVESTMENT TECHNOLOGY GROUP INC / 14 00	700 000 17 886000	- 12 534 20	000	12,534 20	0 00	0 00	0 00	0 00
14 Nov 02 19 Nov 02 Settled	DILLARDS INC CL A COM CUSIP 254087101 WEEDEN AND & CO / 80 00	1 800 000 17 894300	- 28,710 88	000	28 710 88	0 00	0 00	0 00	0 00
15 Nov 02 20 Nov 02 Settled	DILLARDS INC CL A COM CUSIP 254087101 WEEDEN AND & CO / 40 00	800 000 18 067000	- 14 493 60	000	14 493 60	0 00	0 00	0 00	0 00
15 Nov 02 20 Nov 02 Settled	DILLARDS INC CL A COM CUSIP 254087101 INVESTMENT TECHNOLOGY GROUP INC / 22 00	1 100 000 18 118400	18 952 24	000	18,952 24	0 00	0 00	0 00	0 00
18 Nov 02 21 Nov 02 Settled	DILLARDS INC CL A COM CUSIP 254067101 INVESTMENT TECHNOLOGY GROUP INC / 10 00	500 000 18 160000	- 9,090 00	000	9 090 00	0 00	0 00	0 00	0 00
18 Nov 02 21 Nov 02 Settled	DILLARDS INC CL A COM CUSIP 254087101 FAHNESTOCK AND COMPANY / 80 00	1 200 000 18 009200	21 871 04	000	21 871 04	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued interest	Cost	Market	Translation	Total	
Purchases									
Equities									
5 Sep 02 10 Sep 02 Settled	EATON VANCE CORP COM NON VTG CUSIP 278285103 INVESTMENT TECHNOLOGY GROUP INC / 70 00	3,500 000	- 97,405 00	000	97 405 00	0 00	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	EATON VANCE CORP COM NON VTG CUSIP 278285103 CORRESPONDENT SERVICES CORP / 22 50	1 800 000	- 51 261 48	000	51,261 48	0 00	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	EON LABS INC COM CUSIP 28412E100 CANTOR FITZGERALD & CO / 108 00	2,700 000	- 47,812 31	000	47 812 31	0 00	0 00	0 00	0 00
13 Sep 02 18 Sep 02 Settled	ESCO TECHNOLOGIES INC CUSIP 296315104 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000	- 2,899 50	000	2 899 50	0 00	0 00	0 00	0 00
16 Sep 02 19 Sep 02 Settled	ESCO TECHNOLOGIES INC CUSIP 296315104 MCDONALD AND COMPANY / 40 00	800 000	- 24,623 44	000	24 623 44	0 00	0 00	0 00	0 00
18 Sep 02 23 Sep 02 Settled	ESCO TECHNOLOGIES INC CUSIP 296315104 MCDONALD AND COMPANY / 45 00	800 000	- 28,332 71	000	28 332 71	0 00	0 00	0 00	0 00
23 Sep 02 26 Sep 02 Settled	ESCO TECHNOLOGIES INC CUSIP 296315104 INVESTMENT TECHNOLOGY GROUP INC / 6 00	300 000	- 8,633 00	000	8,633 00	0 00	0 00	0 00	0 00
23 Sep 02 26 Sep 02 Settled	ESCO TECHNOLOGIES INC CUSIP 296315104 MCDONALD AND COMPANY / 30 00	600 000	- 18 324 02	000	18 324 02	0 00	0 00	0 00	0 00
25 Sep 02 30 Sep 02 Settled	ESCO TECHNOLOGIES INC CUSIP 296315104 BANC AMERICA SECUR MONTGOMERY DIV / 30 00	800 000	- 18,640 58	000	18 640 58	0 00	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	ESCO TECHNOLOGIES INC CUSIP 296315104 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1,500 000	- 47 895 60	000	47 895 60	0 00	0 00	0 00	0 00
27 Sep 02 2 Oct 02 Settled	EXTREME NETWORKS INC COM CUSIP 30228D106 MORGAN STANLEY & CO INC / 237 00	7,900 000	- 35 050 72	000	35 050 72	0 00	0 00	0 00	0 00
4 Dec 02 9 Dec 02 Settled	FAIRCHILD SEMICONDUCTOR INTL INC CL A CUSIP 303728103 PAINE WEBBER INC / 200 00	4,000 000	- 51,500 40	000	51,500 40	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
5 Dec 02 10 Dec 02 Settled	FAIRCHILD SEMICONDUCTOR INTL INC CL A CUSIP 303728103 MCDONALD AND COMPANY / 175 00	3 500 000 12 408500	- 43,597 75	000	43,597 75	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 D A DAVIDSON & CO INC / 870 00	17,400 000 8 738800	- 152,825 12	000	152 825 12	0 00	0 00	0 00
25 Sep 02 30 Sep 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 D A DAVIDSON & CO INC / 90 00	1 800 000 7 187700	- 13 027 88	000	13 027 88	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 D A DAVIDSON & CO INC / 100 00	2,000 000 7 168700	- 14,437 40	000	14 437 40	0 00	0 00	0 00
27 Nov 02 3 Dec 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 WR HAMBRECHT & CO / 115 00	2 300 000 9 805000	- 22 868 50	000	22 868 50	0 00	0 00	0 00
2 Dec 02 5 Dec 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 D A DAVIDSON & CO INC / 155 00	3,100 000 10 180700	- 31,715 17	000	31,715 17	0 00	0 00	0 00
2 Dec 02 5 Dec 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 INVESTMENT TECHNOLOGY GROUP INC / 28 00	1,400 000 10 374700	- 14,552 58	000	14,552 58	0 00	0 00	0 00
2 Dec 02 5 Dec 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 WR HAMBRECHT & CO / 60 00	1 200 000 10 638000	12,823 20	000	12,823 20	0 00	0 00	0 00
3 Dec 02 6 Dec 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 D A DAVIDSON & CO INC / 80 00	1,800 000 9 572200	- 15 385 52	000	15,385 52	0 00	0 00	0 00
4 Dec 02 9 Dec 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 INVESTMENT TECHNOLOGY GROUP INC / 14 00	700 000 8 585000	- 6,023 50	000	6,023 50	0 00	0 00	0 00
5 Dec 02 10 Dec 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 D A DAVIDSON & CO INC / 30 00	600 000 8 529800	- 5 147 88	000	5 147 88	0 00	0 00	0 00
8 Dec 02 12 Dec 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 D A DAVIDSON & CO INC / 35 00	700 000 8 304400	- 5 848 08	000	5 848 08	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
31 Dec 02 8 Jan 03 Pending	FDRY NETWORKS INC COM CUSIP 35063R100 SMITH BARNEY INC / 192 00	4,800 000 7 194500	- 34 725 60	000	34,725 60	0 00	0 00	0 00
23 Dec 02 27 Dec 02 Settled	FED SIGNAL CORP COM CUSIP 313855108 VERITAS SECURITIES / 38 00	1,300 000 18 839100	- 24,529 83	000	24,529 83	0 00	0 00	0 00
23 Dec 02 27 Dec 02 Settled	FED SIGNAL CORP COM CUSIP 313855108 INVESTMENT TECHNOLOGY GROUP INC / 14 00	700 000 18 925000	- 13,281 50	000	13 281 50	0 00	0 00	0 00
28 Dec 02 31 Dec 02 Settled	FED SIGNAL CORP COM CUSIP 313855108 VERITAS SECURITIES / 30 00	1 000 000 18 782600	- 18 792 60	000	18,792 60	0 00	0 00	0 00
27 Dec 02 2 Jan 03 Pending	FED SIGNAL CORP COM CUSIP 313855108 VERITAS SECURITIES / 12 00	400 000 18 489800	- 7,407 84	000	7 407 84	0 00	0 00	0 00
30 Dec 02 3 Jan 03 Pending	FED SIGNAL CORP COM CUSIP 313855108 VERITAS SECURITIES / 18 00	800 000 18 417600	11 088 58	000	11,088 58	0 00	0 00	0 00
31 Dec 02 8 Jan 03 Pending	FED SIGNAL CORP COM CUSIP 313855108 VERITAS SECURITIES / 30 00	1,000 000 18 480800	- 18 510 80	000	18 510 80	0 00	0 00	0 00
31 Dec 02 6 Jan 03 Pending	FED SIGNAL CORP COM CUSIP 313855108 INVESTMENT TECHNOLOGY GROUP INC / 10 00	500 000 18 384000	- 8 702 00	000	8,702 00	0 00	0 00	0 00
8 Nov 02 12 Nov 02 Settled	FLUOR CORP NEW COM CUSIP 343412102 INVESTMENT TECHNOLOGY GROUP INC / 18 00	800 000 25 780000	- 23 220 00	000	23,220 00	0 00	0 00	0 00
8 Nov 02 12 Nov 02 Settled	FLUOR CORP NEW COM CUSIP 343412102 VERITAS SECURITIES / 33 00	1,100 000 25 728400	- 28 335 34	000	28 335 34	0 00	0 00	0 00
12 Nov 02 15 Nov 02 Settled	FLUOR CORP NEW COM CUSIP 343412102 LYNCH JONES & RYAN / 57 00	1,800 000 25 471900	- 48,453 61	000	48,453 61	0 00	0 00	0 00
8 Nov 02 12 Nov 02 Settled	FOOT LOCKER INC COM CUSIP 344849104 CORRESPONDENT SERVICES CORP / 32 50	2,600 000 10 498700	- 27 329 12	000	27,329 12	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 013784
 Account Name: FREEDOM FORUM INC-HOOVER -SL

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Total
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Realized gain/loss

Purchases

Equities

12 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		1,800,000	- 18,515.04	0.00	0.00	0.00	18,515.04	0.00	0.00	0.00
15 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		1,500,000	- 17,551.85	0.00	0.00	0.00	17,551.85	0.00	0.00	0.00
20 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		1,500,000	- 17,551.85	0.00	0.00	0.00	17,551.85	0.00	0.00	0.00
15 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		700,000	- 8,205.47	0.00	0.00	0.00	8,205.47	0.00	0.00	0.00
20 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		700,000	- 8,205.47	0.00	0.00	0.00	8,205.47	0.00	0.00	0.00
15 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		1,500,000	- 17,551.85	0.00	0.00	0.00	17,551.85	0.00	0.00	0.00
20 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		1,500,000	- 17,551.85	0.00	0.00	0.00	17,551.85	0.00	0.00	0.00
15 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		700,000	- 8,205.47	0.00	0.00	0.00	8,205.47	0.00	0.00	0.00
20 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		700,000	- 8,205.47	0.00	0.00	0.00	8,205.47	0.00	0.00	0.00
14 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		800,000	- 8,829.19	0.00	0.00	0.00	8,829.19	0.00	0.00	0.00
18 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		800,000	- 8,829.19	0.00	0.00	0.00	8,829.19	0.00	0.00	0.00
14 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		800,000	- 8,829.19	0.00	0.00	0.00	8,829.19	0.00	0.00	0.00
18 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		800,000	- 8,829.19	0.00	0.00	0.00	8,829.19	0.00	0.00	0.00
13 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		1,300,000	- 13,287.43	0.00	0.00	0.00	13,287.43	0.00	0.00	0.00
18 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		1,300,000	- 13,287.43	0.00	0.00	0.00	13,287.43	0.00	0.00	0.00
13 Nov 02	FACTSET DATA SYSTEMS / 80.00			10,271,900	- 18,515.04	0.00	0.00	0.00	18,515.04	0.00	0.00	0.00
18 Nov 02	FACTSET DATA SYSTEMS / 65.00			10,171,100	- 13,287.43	0.00	0.00	0.00	13,287.43	0.00	0.00	0.00
14 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		800,000	- 8,829.19	0.00	0.00	0.00	8,829.19	0.00	0.00	0.00
18 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		800,000	- 8,829.19	0.00	0.00	0.00	8,829.19	0.00	0.00	0.00
14 Nov 02	INVESTMENT TECHNOLOGY GROUP INC / 18.00			10,878,100	- 8,829.19	0.00	0.00	0.00	8,829.19	0.00	0.00	0.00
18 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		600,000	- 8,485.28	0.00	0.00	0.00	8,485.28	0.00	0.00	0.00
14 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		600,000	- 8,485.28	0.00	0.00	0.00	8,485.28	0.00	0.00	0.00
15 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		1,500,000	- 17,551.85	0.00	0.00	0.00	17,551.85	0.00	0.00	0.00
20 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		1,500,000	- 17,551.85	0.00	0.00	0.00	17,551.85	0.00	0.00	0.00
15 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		700,000	- 8,205.47	0.00	0.00	0.00	8,205.47	0.00	0.00	0.00
20 Nov 02	FOOT LOCKER INC COM	CUSIP 344848104		700,000	- 8,205.47	0.00	0.00	0.00	8,205.47	0.00	0.00	0.00
27 Sep 02	GABELLI AST MGMT INC CL A	CUSIP 38239Y102		4,200,000	- 127,011.38	0.00	0.00	0.00	127,011.38	0.00	0.00	0.00
2 Oct 02	SCOTT & STRINGFELLOW INVESTMENT / 210.00			30,190,800	- 38,434.59	0.00	0.00	0.00	38,434.59	0.00	0.00	0.00
28 Sep 02	GART SPORTS CO COM	CUSIP 38630101		1,800,000	- 38,434.59	0.00	0.00	0.00	38,434.59	0.00	0.00	0.00
1 Oct 02	INVESTMENT TECHNOLOGY GROUP INC / 38.00			19,158,100	- 8,820.00	0.00	0.00	0.00	8,820.00	0.00	0.00	0.00
20 Sep 02	GEN-PROBE INC NEW COM	CUSIP 38888T103		400,000	- 8,820.00	0.00	0.00	0.00	8,820.00	0.00	0.00	0.00
25 Sep 02	GEN-PROBE INC NEW COM	CUSIP 38888T103		400,000	- 8,820.00	0.00	0.00	0.00	8,820.00	0.00	0.00	0.00
25 Sep 02	BEAR STEARNS SECURITIES CORP / 20.00			17,000,000	- 81,148.10	0.00	0.00	0.00	81,148.10	0.00	0.00	0.00
25 Sep 02	GEN-PROBE INC NEW COM	CUSIP 38888T103		5,100,000	- 81,148.10	0.00	0.00	0.00	81,148.10	0.00	0.00	0.00
30 Sep 02	GEN-PROBE INC NEW COM	CUSIP 38888T103		5,100,000	- 81,148.10	0.00	0.00	0.00	81,148.10	0.00	0.00	0.00
28 Sep 02	GEN-PROBE INC NEW COM	CUSIP 38888T103		2,100,000	- 31,098.80	0.00	0.00	0.00	31,098.80	0.00	0.00	0.00
1 Oct 02	GEN-PROBE INC NEW COM	CUSIP 38888T103		2,100,000	- 31,098.80	0.00	0.00	0.00	31,098.80	0.00	0.00	0.00
28 Sep 02	CANTOR FITZGERALD & CO / 84.00			14,768,000	- 10,037.23	0.00	0.00	0.00	10,037.23	0.00	0.00	0.00
7 Oct 02	GEN-PROBE INC NEW COM	CUSIP 38888T103		700,000	- 10,037.23	0.00	0.00	0.00	10,037.23	0.00	0.00	0.00
10 Oct 02	GEN-PROBE INC NEW COM	CUSIP 38888T103		700,000	- 10,037.23	0.00	0.00	0.00	10,037.23	0.00	0.00	0.00
14 Oct 02	CANTOR FITZGERALD & CO / 28.00			14,288,900		0.00	0.00	0.00		0.00	0.00	0.00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
 Account Name FREEDOM FORUM INC-HOOVER -SL

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Accrued interest	Market	Transaction	Total
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Purchases

5 Sep 02	GNT PRIDECO INC COM STK ISIN#	US38821G1013		11,000,000	- 103,620 00	103,620 00	0 00	0 00	0 00	0 00
10 Sep 02	CUSIP 38821G1013			8 400000						
28 Sep 02	HELMERICH & PAYNE INC COM	CUSIP 423452101		3 100 000	- 103,382 75	103 382 75	0 00	0 00	0 00	0 00
1 Oct 02	CORRESPONDENT SERVICES CORP / 38 75			33 340000						
2 Oct 02	HELMERICH & PAYNE INC COM	CUSIP 423452101		700 000	- 19,088 78	19 088 78	0 00	0 00	0 00	0 00
7 Oct 02	PETRIE PARKMAN & CO / 35 00			27 218800						
6 Sep 02	HIBBETT SPORTING GOODS INC COM	CUSIP 428585105		4 700 000	- 100,204 00	100,204 00	0 00	0 00	0 00	0 00
11 Sep 02	SCOTT & STRINGFELLOW INVESTMENT / 235 00			21 270000						
14 Nov 02	INISIGHT ENTERPRISES INC COM	CUSIP 45765U103		1,000 000	- 8,550 60	8,550 60	0 00	0 00	0 00	0 00
14 Nov 02	THOMAS WEISEL PARTNERS LLC / 50 00			8 506600						
15 Nov 02	INISIGHT ENTERPRISES INC COM	CUSIP 45765U103		700 000	- 5,988 40	5 988 40	0 00	0 00	0 00	0 00
20 Nov 02	WEDBUSH MORGAN SECURITIES, INC / 35 00			8 502000						
18 Nov 02	INISIGHT ENTERPRISES INC COM	CUSIP 45765U103		500 000	- 4,150 85	4,150 85	0 00	0 00	0 00	0 00
21 Nov 02	WEDBUSH MORGAN SECURITIES, INC / 25 00			8 251700						
20 Nov 02	INISIGHT ENTERPRISES INC COM	CUSIP 45765U103		200 000	- 1,701 12	1 701 12	0 00	0 00	0 00	0 00
25 Nov 02	WEDBUSH MORGAN SECURITIES, INC / 10 00			8 455600						
28 Sep 02	INVIITROGEN CORP COM	CUSIP 48185R100		1,400 000	- 48,703 34	48,703 34	0 00	0 00	0 00	0 00
1 Oct 02	MERRILL LYNCH PIERCE FENNER & SMITH / 70 00			34 738100						
18 Sep 02	ITT EOL SVCS INC COM	CUSIP 45088B109		3 300 000	- 60,940 11	60,940 11	0 00	0 00	0 00	0 00
23 Sep 02	WEEDEN AND & CO / 165 00			18 416700						
18 Sep 02	JACK IN BOX INC COM	CUSIP 46367109		400 000	- 8,463 60	8,463 60	0 00	0 00	0 00	0 00
23 Sep 02	CANTOR FITZGERALD & CO / 18 00			23 819000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Trade date Security description Trade date Trade Status Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Realized gain/loss

Account number: 813764
 Account Name: FREEDOM FORUM INC-HOOVER -SL

Equities

19 Sep 02	JACK IN BOX INC COM	CUSIP 468367109	800 000	- 21,074 78	000	21 074 78	0 00	0 00	0 00	0 00	0 00	0 00
24 Sep 02	JACK IN BOX INC COM	CUSIP 468367109	23 378400	- 11 748 50	000	11 748 50	0 00	0 00	0 00	0 00	0 00	0 00
20 Sep 02	JACK IN BOX INC COM	CUSIP 468367109	500 000	- 11 748 50	000	11 748 50	0 00	0 00	0 00	0 00	0 00	0 00
25 Sep 02	JACK IN BOX INC COM	CUSIP 468367109	23 458000	- 32,133 22	000	32,133 22	0 00	0 00	0 00	0 00	0 00	0 00
23 Sep 02	JACK IN BOX INC COM	CUSIP 468367108	1 400 000	- 43,214 34	000	43 214 34	0 00	0 00	0 00	0 00	0 00	0 00
1 Oct 02	KRONOS INC COM	CUSIP 501052104	1,700 000	- 45,584 84	000	45 584 84	0 00	0 00	0 00	0 00	0 00	0 00
27 Sep 02	KRONOS INC COM	CUSIP 501052104	1,800 000	- 27,382 19	000	27,382 19	0 00	0 00	0 00	0 00	0 00	0 00
3 Oct 02	KRONOS INC COM	CUSIP 501052104	25 283800	- 28 207 83	000	28,207 83	0 00	0 00	0 00	0 00	0 00	0 00
10 Oct 02	KRONOS INC COM	CUSIP 501052104	1 100 000	- 13,772 80	000	13,772 80	0 00	0 00	0 00	0 00	0 00	0 00
4 Nov 02	KRONOS INC COM	CUSIP 501052104	400 000	- 52 815 00	000	52 815 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Oct 02	KRONOS INC COM	CUSIP 501052104	400 000	- 100 320 00	000	100 320 00	0 00	0 00	0 00	0 00	0 00	0 00
5 Sep 02	LEGG MASON INC COM	CUSIP 524901105	2 200 000	- 101,518 04	000	101,518 04	0 00	0 00	0 00	0 00	0 00	0 00
5 Sep 02	LEGG MASON INC COM	CUSIP 524901105	44 000000	- 101,243 83	000	101,243 83	0 00	0 00	0 00	0 00	0 00	0 00
28 Sep 02	LEGG MASON INC COM	CUSIP 524901105	1 200 000	- 101,243 83	000	101,243 83	0 00	0 00	0 00	0 00	0 00	0 00
1 Oct 02	LEGG MASON INC COM	CUSIP 524901105	1 200 000	- 101,243 83	000	101,243 83	0 00	0 00	0 00	0 00	0 00	0 00
5 Sep 02	LEGG MASON INC COM	CUSIP 524901105	2 200 000	- 101,243 83	000	101,243 83	0 00	0 00	0 00	0 00	0 00	0 00
10 Sep 02	LEGG MASON INC COM	CUSIP 524901105	45 580000	- 101,243 83	000	101,243 83	0 00	0 00	0 00	0 00	0 00	0 00
28 Sep 02	LEGG MASON INC COM	CUSIP 524901105	1 200 000	- 101,243 83	000	101,243 83	0 00	0 00	0 00	0 00	0 00	0 00
1 Oct 02	LEGG MASON INC COM	CUSIP 524901105	1 200 000	- 101,243 83	000	101,243 83	0 00	0 00	0 00	0 00	0 00	0 00
5 Sep 02	LEGG MASON INC COM	CUSIP 524901105	2 200 000	- 101,243 83	000	101,243 83	0 00	0 00	0 00	0 00	0 00	0 00
11 Sep 02	MID ATC MED SVCS INC COM	CUSIP 39523C107	2,900 000	- 101,243 83	000	101,243 83	0 00	0 00	0 00	0 00	0 00	0 00
6 Sep 02	MID ATC MED SVCS INC COM	CUSIP 39523C107	2,900 000	- 101,243 83	000	101,243 83	0 00	0 00	0 00	0 00	0 00	0 00

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
11 Oct 02 17 Oct 02 Settled	NATIONAL-OILWELL INC COM CUSIP 837071101 HOWARD, WEIL, DIV LEGG MASON / 85 00	1,300 000 19 478900	- 25,387 57	000	25 387 57	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	NATIONAL-OILWELL INC COM CUSIP 837071101 HOWARD, WEIL, DIV LEGG MASON / 80 00	1,600 000 20 444900	- 32,791 84	000	32 791 84	0 00	0 00	0 00
15 Oct 02 18 Oct 02 Settled	NATIONAL-OILWELL INC COM CUSIP 837071101 HOWARD, WEIL, DIV LEGG MASON / 100 00	2 000 000 21 971600	- 44 043 20	000	44,043 20	0 00	0 00	0 00
20 Nov 02 25 Nov 02 Settled	NBTY INC COM CUSIP 628782104 RBC DAIN RAUSCHER / 115 00	2 300 000 15 886700	- 36,854 41	000	36,854 41	0 00	0 00	0 00
21 Nov 02 28 Nov 02 Settled	NBTY INC COM CUSIP 628782104 RBC DAIN RAUSCHER / 80 00	1,800 000 18 575500	- 26,600 80	000	26,600 80	0 00	0 00	0 00
22 Nov 02 27 Nov 02 Settled	NBTY INC COM CUSIP 628782104 MORGAN STANLEY & CO INC / 80 00	1,600 000 18 901900	- 27,123 04	000	27,123 04	0 00	0 00	0 00
25 Nov 02 29 Nov 02 Settled	NBTY INC COM CUSIP 628782104 MORGAN STANLEY & CO INC / 30 00	600 000 17 947700	- 10,788 82	000	10,798 82	0 00	0 00	0 00
28 Nov 02 2 Dec 02 Settled	NBTY INC COM CUSIP 628782104 MORGAN STANLEY & CO INC / 25 00	500 000 18 033400	- 8 041 70	000	8,041 70	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	OCEAN ENERGY INC DELAWARE CUSIP 87481E108 INVESTMENT TECHNOLOGY GROUP INC / 98 00	4,900 000 20 596900	- 101 022 81	000	101,022 81	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	OCEAN ENERGY INC DELAWARE CUSIP 87481E108 HOWARD, WEIL, DIV LEGG MASON / 70 00	1 400 000 18 581600	- 27 458 24	000	27,458 24	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	ODYSSEY HEALTHCARE INC COM CUSIP 87611V101 CANTOR FITZGERALD & CO / 140 00	3,500 000 28 360000	- 102,800 00	000	102,800 00	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	PAC SUNWEAR CAL INC COM CUSIP 894873100 U S BANCORP PIPER JAFFRAY INC / 350 00	7,000 000 22 887300	- 160,631 10	000	160 631 10	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
5 Sep 02 10 Sep 02 Settled	PATTERSON UTI ENERGY INC COM CUSIP 703481101 CANTOR FITZGERALD & CO / 28 00	700 000 22 560000	- 15,820 00	000	15,820 00	0 00	0 00	0 00
2 Oct 02 7 Oct 02 Settled	PATTERSON-UTI ENERGY INC COM CUSIP 703481101 RAYMOND JAMES / 60 00	1 200 000 26 783800	- 32,200 58	000	32 200 58	0 00	0 00	0 00
8 Nov 02 14 Nov 02 Settled	PENTAIR INC COM CUSIP 709631105 FACTSET DATA SYSTEMS / 110 00	2,200 000 33 188000	- 73 078 80	000	73 078 60	0 00	0 00	0 00
11 Nov 02 14 Nov 02 Settled	PENTAIR INC COM CUSIP 709631105 FACTSET DATA SYSTEMS / 35 00	700 000 32 648600	- 22 888 02	000	22,888 02	0 00	0 00	0 00
12 Nov 02 15 Nov 02 Settled	PENTAIR INC COM CUSIP 709631105 FACTSET DATA SYSTEMS / 5 00	100 000 32 083600	- 3,213 38	000	3,213 36	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	PEP BOYS MANNY MOE & JACK COM CUSIP 713278109 FOX PITT BELTON / 120 00	2,400 000 10 830800	- 28 113 82	000	28,113 82	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	PEP BOYS MANNY MOE & JACK COM CUSIP 713278109 ISI GROUP INC / 175 00	3 500 000 10 825200	- 38,083 20	000	38,083 20	0 00	0 00	0 00
15 Oct 02 18 Oct 02 Settled	PEP BOYS-MANNY MOE & JACK COM CUSIP 713278109 ISI GROUP INC / 120 00	2,400 000 11 162800	- 28 910 72	000	28 910 72	0 00	0 00	0 00
16 Oct 02 21 Oct 02 Settled	PEP BOYS-MANNY MOE & JACK COM CUSIP 713278109 CIBC WORLD MARKETS CORP NEW YORK / 45 00	800 000 10 481800	- 9,487 62	000	9 487 62	0 00	0 00	0 00
17 Oct 02 22 Oct 02 Settled	PEP BOYS-MANNY MOE & JACK COM CUSIP 713278109 CIBC WORLD MARKETS CORP NEW YORK / 20 00	400 000 11 104400	- 4 481 78	000	4,481 78	0 00	0 00	0 00
8 Sep 02 11 Sep 02 Settled	PHARMACEUTICAL PROD DEV INC COM CUSIP 717124101 BEAR, STEARNS SECURITIES CORP / 240 00	4,800 000 20 885000	- 100 488 00	000	100,488 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Purchases

Equities

5 Sep 02 10 Sep 02 Settled	PIONEER NAT RES CO COM STK CUSIP 723787107 INVESTMENT TECHNOLOGY GROUP INC / 18 00	900 000 24 895000	- 22 513 50	000	22 513 50	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	PIONEER NAT RES CO COM STK CUSIP 723787107 PETRIE PARKMAN & CO / 20 00	400 000 25 048500	- 10,039 80	000	10,039 80	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	PLANTRONICS INC NEW COM CUSIP 727493108 BRIDGE TRADING COMPANY / 270 00	5,400 000 19 013700	- 102,843 88	000	102,843 88	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	PLANTRONICS INC NEW COM CUSIP 727493108 CORRESPONDENT SERVICES CORP / 40 00	3,200 000 17 588900	- 58,350 08	000	58 350 08	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	POLYCOM INC COM CUSIP 73172K104 LADENBURG, THALMANN AND CO / 340 00	8 500 000 9 341000	- 79 738 50	000	79 738 50	0 00	0 00	0 00
8 Sep 02 11 Sep 02 Settled	POLYCOM INC COM CUSIP 73172K104 LADENBURG THALMANN AND CO / 304 00	7,800 000 9 428000	- 71,858 80	000	71 856 80	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	SCHEIN HENRY INC COM CUSIP 808407102 CANTOR FITZGERALD & CO / 80 00	2 000 000 52 066600	- 104,213 20	000	104,213 20	0 00	0 00	0 00
8 Sep 02 11 Sep 02 Settled	SHOE CARNIVAL INC COM CUSIP 824889109 MCDONALD AND COMPANY / 305 00	8 100 000 18 228500	- 89 288 65	000	89 288 65	0 00	0 00	0 00
18 Oct 02 23 Oct 02 Settled	SILICON VAL BANCSHARES COM N P CUSIP 827064108 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1,500 000 17 295000	- 25 872 50	000	25 872 50	0 00	0 00	0 00
18 Oct 02 23 Oct 02 Settled	SILICON VAL BANCSHARES COM N P CUSIP 827084108 RBC DAIN RAUSCHER / 40 00	800 000 17 312800	- 13,890 24	000	13 890 24	0 00	0 00	0 00
21 Oct 02 24 Oct 02 Settled	SILICON VAL BANCSHARES COM N P CUSIP 827084108 RBC DAIN RAUSCHER / 20 00	400 000 17 437400	- 8,984 88	000	8,984 88	0 00	0 00	0 00
22 Oct 02 25 Oct 02 Settled	SILICON VAL BANCSHARES COM N P CUSIP 827064108 RBC DAIN RAUSCHER / 80 00	1,800 000 17 885000	- 32,301 00	000	32 301 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
23 Oct 02 28 Oct 02 Settled	SILICON VAL BANCSHARES COM N P CUSIP 827084108 RBC DAIN RAUSCHER / 65 00	1 300 000 17 752500	- 23,143 25	000	23,143 25	0 00	0 00	0 00
18 Dec 02 18 Dec 02 Settled	SKY FINL GROUP INC COM STK CUSIP 83080P103 MCDONALD AND COMPANY / 80 00	1 600 000 19 138800	- 30,898 58	000	30 898 58	0 00	0 00	0 00
17 Dec 02 20 Dec 02 Settled	SKY FINL GROUP INC COM STK CUSIP 83080P103 MCDONALD AND COMPANY / 75 00	1 500 000 18 427800	- 29,216 70	000	29,216 70	0 00	0 00	0 00
17 Dec 02 20 Dec 02 Settled	SKY FINL GROUP INC COM STK CUSIP 83080P103 INVESTMENT TECHNOLOGY GROUP INC / 18 00	800 000 19 390000	- 15,528 00	000	15,528 00	0 00	0 00	0 00
18 Dec 02 23 Dec 02 Settled	SKY FINL GROUP INC COM STK CUSIP 83080P103 MCDONALD AND COMPANY / 75 00	1,500 000 19 271500	- 28,982 25	000	28 982 25	0 00	0 00	0 00
18 Dec 02 24 Dec 02 Settled	SKY FINL GROUP INC COM STK CUSIP 83080P103 RBC DAIN RAUSCHER / 20 00	400 000 18 353400	- 7,781 38	000	7 781 38	0 00	0 00	0 00
20 Dec 02 26 Dec 02 Settled	SKY FINL GROUP INC COM STK CUSIP 83080P103 RBC DAIN RAUSCHER / 50 00	1,000 000 19 583700	- 19 833 70	000	19,833 70	0 00	0 00	0 00
23 Dec 02 27 Dec 02 Settled	SKY FINL GROUP INC COM STK CUSIP 83080P103 RBC DAIN RAUSCHER / 10 00	200 000 19 680100	- 3,846 02	000	3 846 02	0 00	0 00	0 00
26 Sep 02 1 Oct 02 Settled	SKYWEST INC COM CUSIP 830879102 MORGAN STANLEY & CO INC / 85 00	1 300 000 13 423800	- 17,515 94	000	17,515 94	0 00	0 00	0 00
27 Sep 02 2 Oct 02 Settled	SKYWEST INC COM CUSIP 830879102 MORGAN STANLEY & CO INC / 70 00	1,400 000 12 969200	- 18 228 88	000	18 228 88	0 00	0 00	0 00
30 Sep 02 3 Oct 02 Settled	SKYWEST INC COM CUSIP 830879102 MORGAN STANLEY & CO INC / 70 00	1 400 000 12 863700	- 18 078 18	000	18 078 18	0 00	0 00	0 00
1 Oct 02 4 Oct 02 Settled	SKYWEST INC COM CUSIP 830879102 INVESTMENT TECHNOLOGY GROUP INC / 4 00	200 000 12 915000	- 2,587 00	000	2 587 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Purchases

Equities

1 Oct 02	SKYWEST INC COM	300 000	- 3 854 18	000	3 854 18	0 00	0 00	0 00
4 Oct 02	CUSIP 830878102							
Settled	MORGAN STANLEY & CO INC / 15 00	12 797300						
5 Sep 02	SL GREEN RLTY CORP COM STK	3 100 000	- 100 471 00	000	100 471 00	0 00	0 00	0 00
10 Sep 02	CUSIP 78440X101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 62 00	32 390000						
28 Sep 02	SNAP-ON INC COM	1 800 000	- 42,478 94	000	42,476 94	0 00	0 00	0 00
1 Oct 02	CUSIP 833034101							
Settled	BHC SECURITIES / 80 00	23 548300						
28 Sep 02	SNAP-ON INC COM	500 000	- 11 888 55	000	11,668 55	0 00	0 00	0 00
1 Oct 02	CUSIP 833034101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 10 00	23 317100						
27 Sep 02	SNAP-ON INC COM	1,000 000	- 23,594 40	000	23,594 40	0 00	0 00	0 00
2 Oct 02	CUSIP 833034101							
Settled	BHC SECURITIES / 50 00	23 544400						
27 Sep 02	SNAP-ON INC COM	300 000	- 7 093 89	000	7,093 89	0 00	0 00	0 00
2 Oct 02	CUSIP 833034101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	23 628300						
30 Sep 02	SNAP ON INC COM	300 000	- 6,711 24	000	6 711 24	0 00	0 00	0 00
3 Oct 02	CUSIP 833034101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	22 350800						
1 Oct 02	SNAP-ON INC COM	400 000	- 9,165 00	000	9 165 00	0 00	0 00	0 00
4 Oct 02	CUSIP 833034101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	22 892500						
24 Oct 02	SNAP-ON INC COM	1,100 000	- 28 786 68	000	28 786 68	0 00	0 00	0 00
28 Oct 02	CUSIP 833034101							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 55 00	28 128800						
25 Oct 02	SNAP-ON INC COM	500 000	- 12 894 80	000	12 894 80	0 00	0 00	0 00
30 Oct 02	CUSIP 833034101							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 25 00	25 938600						
27 Sep 02	SPINNAKER EXPL CO COM	4,300 000	- 125,032 82	000	125,032 82	0 00	0 00	0 00
2 Oct 02	CUSIP 84855W109							
Settled	SMITH BARNEY INC / 215 00	28 027400						

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			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
5 Sep 02 10 Sep 02 Settled	SRA INTL INC CL A CUSIP 78464R105 INVESTMENT TECHNOLOGY GROUP INC / 78 00	3 800 000 26 473700	- 100,878 08	000	100 878 08	0 00	0 00	0 00
2 Oct 02 7 Oct 02 Settled	STONE ENERGY CORP COM CUSIP 881642108 HOWARD, WEIL, DIV LEGG MASON / 10 00	200 000 33 500000	- 6,710 00	000	6 710 00	0 00	0 00	0 00
3 Oct 02 8 Oct 02 Settled	STONE ENERGY CORP COM CUSIP 881642108 JEFFERIES & COMPANY / 50 00	1 000 000 33 750000	- 33,800 00	000	33 800 00	0 00	0 00	0 00
3 Oct 02 8 Oct 02 Settled	STONE ENERGY CORP COM CUSIP 881642108 HOWARD, WEIL, DIV LEGG MASON / 35 00	700 000 33 312800	- 23,353 88	000	23 353 88	0 00	0 00	0 00
4 Oct 02 9 Oct 02 Settled	STONE ENERGY CORP COM CUSIP 881642108 HOWARD, WEIL, DIV LEGG MASON / 10 00	200 000 33 230000	- 6,656 00	000	6 656 00	0 00	0 00	0 00
4 Oct 02 9 Oct 02 Settled	STONE ENERGY CORP COM CUSIP 881642108 INVESTMENT TECHNOLOGY GROUP INC / 8 00	400 000 33 415000	- 13,374 00	000	13 374 00	0 00	0 00	0 00
8 Oct 02 11 Oct 02 Settled	STONE ENERGY CORP COM CUSIP 881642108 HOWARD, WEIL, DIV LEGG MASON / 20 00	400 000 33 047400	- 13,238 88	000	13 238 88	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	SUPERIOR INDS INTL INC COM CUSIP 868168105 INVESTMENT TECHNOLOGY GROUP INC / 52 00	2,800 000 47 393500	- 123,275 10	000	123 275 10	0 00	0 00	0 00
5 Sep 02 10 Sep 02 Settled	SYLVAN LEARNING SYS INC CUSIP 871399101 U S BANCORP PIPER JAFFRAY INC / 340 00	8 800 000 13 880000	- 84,724 00	000	84,724 00	0 00	0 00	0 00
10 Oct 02 16 Oct 02 Settled	TCF FNCL CORP COM CUSIP 872275102 RBC DAIN RAUSCHER / 185 00	3 700 000 39 155300	- 145,059 81	000	145,059 81	0 00	0 00	0 00
23 Oct 02 28 Oct 02 Settled	TIDEWATER INC COM CUSIP 886423102 HOWARD, WEIL, DIV LEGG MASON / 45 00	900 000 28 407800	- 25 812 02	000	25,812 02	0 00	0 00	0 00
24 Oct 02 29 Oct 02 Settled	TIDEWATER INC COM CUSIP 886423102 HOWARD, WEIL, DIV LEGG MASON / 105 00	2 100 000 28 861500	- 60,714 15	000	60,714 15	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Purchases

Equities

24 Oct 02 Settled	TIDEWATER INC COM CUSIP 888423102 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 28 908300	- 2 892 83	000	2 892 83	0 00	0 00	0 00
25 Oct 02 Settled	TIDEWATER INC COM CUSIP 888423102 HOWARD, WEIL, DIV LEGG MASON / 50 00	1 000 000 27 337700	27 387 70	000	27 387 70	0 00	0 00	0 00
27 Sep 02 Settled	TOWER AUTOMOTIVE INC COM CUSIP 891707101 PAINE WEBBER INC / 750 00	15 000 000 8 936400	- 104 798 00	000	104,798 00	0 00	0 00	0 00
5 Sep 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 U S BANCORP PIPER JAFFRAY INC / 145 00	2,800 000 34 580000	- 100 368 00	000	100,368 00	0 00	0 00	0 00
26 Sep 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 DAVENPORT AND CO OF VIRGINIA INC / 155 00	3 100 000 32 830000	- 101,308 00	000	101 308 00	0 00	0 00	0 00
6 Sep 02 Settled	TRC COS INC COM CUSIP 872625108 PRUDENTIAL SECURITIES INCORP / 305 00	6,100 000 18 898300	- 103 384 83	000	103,384 83	0 00	0 00	0 00
5 Sep 02 Settled	UTD NAT FOODS INC COM CUSIP 911163103 SCOTT & STRINGFELLOW INVESTMENT / 280 00	5,200 000 18 200000	- 100,100 00	000	100 100 00	0 00	0 00	0 00
5 Sep 02 Settled	VARIAN MED SYS INC COM ISIN #US8222091057 CUSIP 82220P105 INVESTMENT TECHNOLOGY GROUP INC / 48 00	2 400 000 42 113300	- 101,118 82	000	101 118 82	0 00	0 00	0 00
19 Dec 02 Settled	WALLACE COMPUTER SVCS INC COM CUSIP 832270101 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 00	300 000 20 050000	- 6,030 00	000	6 030 00	0 00	0 00	0 00
20 Dec 02 Settled	WALLACE COMPUTER SVCS INC COM CUSIP 832270101 CREDIT SUISSE FIRST BOSTON CORPORATION / 85 00	1 300 000 20 893800	- 27 358 68	000	27 358 68	0 00	0 00	0 00
23 Dec 02 Settled	WALLACE COMPUTER SVCS INC COM CUSIP 832270101 CREDIT SUISSE FIRST BOSTON CORPORATION / 80 00	1,200 000 21 529500	- 25,895 40	000	25,895 40	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
28 Dec 02 31 Dec 02 Settled	WALLACE COMPUTER SVCS INC COM CUSIP 932270101 HEFLIN & CO, LLC / 30 00	600 000 22 007300	- 13,234 38	000	13,234 38	0 00	-	0 00	0 00
27 Dec 02 2 Jan 03 Pending	WALLACE COMPUTER SVCS INC COM CUSIP 932270101 INVESTMENT TECHNOLOGY GROUP INC / 10 00	500 000 21 848100	- 10,933 05	000	10,933 05	0 00		0 00	0 00
30 Dec 02 3 Jan 03 Pending	WALLACE COMPUTER SVCS INC COM CUSIP 932270101 HEFLIN & CO LLC / 10 00	200 000 21 978300	- 4,405 28	000	4 405 28	0 00		0 00	0 00
30 Dec 02 3 Jan 03 Pending	WALLACE COMPUTER SVCS INC COM CUSIP 932270101 INVESTMENT TECHNOLOGY GROUP INC / 6 00	300 000 21 884300	- 6 574 28	000	6 574 28	0 00		0 00	0 00
30 Dec 02 3 Jan 03 Pending	WALLACE COMPUTER SVCS INC COM CUSIP 932270101 MERRILL PROFESSIONAL CLEARING CORP / 12 00	300 000 21 898800	- 6,811 58	000	6,811 58	0 00		0 00	0 00
31 Dec 02 6 Jan 03 Pending	WALLACE COMPUTER SVCS INC COM CUSIP 932270101 HEFLIN & CO, LLC / 20 00	400 000 21 777200	- 8 730 88	000	8,730 88	0 00		0 00	0 00
8 Sep 02 11 Sep 02 Settled	WEIS MKT INC COM CUSIP 848848104 INVESTMENT TECHNOLOGY GROUP INC / 62 00	3 100 000 33 500000	- 103 912 00	000	103 912 00	0 00		0 00	0 00
20 Nov 02 25 Nov 02 Settled	WESTPORT RES CORP NEW COM CUSIP 981418100 PETRIE PARKMAN & CO / 55 00	1,100 000 19 183800	- 21,135 18	000	21 135 18	0 00		0 00	0 00
21 Nov 02 28 Nov 02 Settled	WESTPORT RES CORP NEW COM CUSIP 981418100 PETRIE PARKMAN & CO / 25 00	500 000 19 412200	- 8 731 10	000	8,731 10	0 00		0 00	0 00
22 Nov 02 27 Nov 02 Settled	WESTPORT RES CORP NEW COM CUSIP 981418100 PETRIE PARKMAN & CO / 45 00	800 000 19 837100	- 17 718 39	000	17,718 39	0 00		0 00	0 00
25 Nov 02 29 Nov 02 Settled	WESTPORT RES CORP NEW COM CUSIP 981418100 PETRIE PARKMAN & CO / 40 00	800 000 20 023900	- 18 059 12	000	18,059 12	0 00		0 00	0 00
28 Nov 02 2 Dec 02 Settled	WESTPORT RES CORP NEW COM CUSIP 981418100 PETRIE PARKMAN & CO / 20 00	400 000 20 000000	- 8 020 00	000	8 020 00	0 00		0 00	0 00

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Purchases

Equities

27 Nov 02	WESTPORT RES CORP NEW COM	CUSIP 981418100		18 991600		300 000	- 8,012 48		0 00	0 00	0 00	0 00	0 00
3 Dec 02	PETRIE PARKMAN & CO / 15 00	CUSIP 981418100											
2 Dec 02	WESTPORT RES CORP NEW COM	CUSIP 981418100		1,200 000	- 23,778 24	0 00	23,778 24		0 00	0 00	0 00	0 00	0 00
5 Dec 02	CUSIP 981418100												
11 Oct 02	WHIRLPOOL CORP COM	CUSIP 863320108		1,400 000	- 62,205 92	0 00	62,205 92		0 00	0 00	0 00	0 00	0 00
17 Oct 02	BEAR, STEARNS, SECURITIES CORP / 70 00	CUSIP 863320108											
14 Oct 02	WHIRLPOOL CORP COM	CUSIP 863320108		600 000	- 26,984 82	0 00	26,984 82		0 00	0 00	0 00	0 00	0 00
17 Oct 02	FIRST TENNESSEE SECURITIES / 30 00												
15 Oct 02	WHIRLPOOL CORP COM	CUSIP 863320108		300 000	- 14,215 05	0 00	14,215 05		0 00	0 00	0 00	0 00	0 00
18 Oct 02	FIRST TENNESSEE SECURITIES / 15 00												
20 Nov 02	WHOLE FOODS MKT INC COM	CUSIP 888837108		1,000 000	- 50,155 50	0 00	50,155 50		0 00	0 00	0 00	0 00	0 00
25 Nov 02	CANTOR FITZGERALD & CO / 40 00												
5 Sep 02	WILLIAMS SONOMA INC COM	CUSIP 989904101		4,300 000	- 105,221 00	0 00	105,221 00		0 00	0 00	0 00	0 00	0 00
10 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 88 00												
5 Sep 02	XTO ENERGY INC COM	CUSIP 88385X108		5 100 000	- 102,253 98	0 00	102,253 98		0 00	0 00	0 00	0 00	0 00
10 Sep 02	BRIDGE TRADING COMPANY / 255 00												
5 Sep 02	ZOLL MED CORP COM	CUSIP 889922108		3,100 000	- 101,835 00	0 00	101,835 00		0 00	0 00	0 00	0 00	0 00
10 Sep 02	U S BANCORP PIPER JAFFRAY INC / 155 00												
8 Sep 02	IST HLTH GROUP CORP COM	CUSIP 320860107		3,800 000	- 101,854 00	0 00	101,854 00		0 00	0 00	0 00	0 00	0 00
11 Sep 02	BEAR, STEARNS SECURITIES CORP / 180 00												

The Northern Trust Company

Generated by The Northern Trust Company from periodic data as of Jan 03

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			Principal	Accrued Interest	Cost	Market	Translation	

Purchases

Equities								
24 Sep 02	1ST HLTH GROUP CORP COM	1,900 000	- 50 214 72	000	50,214 72	0 00	0 00	0 00
27 Sep 02	CUSIP 320860107							
Settled	CIBC WORLD MARKETS CORP NEW YORK / 85 00	28 378800						
Total United States - USD			- 9,551,320 68	000	9,551,320 68	0 00	0 00	0 00
Total common stock			- 9,953,180 48	000	9,953,180 48	0 00	0 00	0 00
Total equities			- 9,953,180 48	000	9,953,180 48	0 00	0 00	0 00
Total purchases		610,100 00	- 9,953,180 48	000	9,953,180 48	0 00	0 00	0 00

Sales

Equities								
Common stock								
British Virgin Islands - USD								
24 Oct 02	TOMMY HILFIGER COM STK USD0 01	- 3 500 000	32,100 32	000	- 33 907 30	- 1,808 98	0 00	- 1,808 98
28 Oct 02	CUSIP G8915Z102							
Settled	FOX PITT BELTON / 175 00 OTHER CHARGES 88	8 221800						
30 Oct 02	TOMMY HILFIGER COM STK USD0 01	- 400 000	3,027 80	000	- 3,875 12	- 847 22	0 00	- 847 22
4 Nov 02	CUSIP G8915Z102							
Settled	SIDOT! AND COMPANY LLC / 20 00 OTHER CHARGES 10	7 820000						
30 Oct 02	TOMMY HILFIGER COM STK USD0 01	- 1 500 000	11 392 15	000	- 14,531 70	- 3 139 55	0 00	- 3 139 55
4 Nov 02	CUSIP G8915Z102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 35	7 815000						
14 Nov 02	TOMMY HILFIGER COM STK USD0 01	- 2,300 000	15 974 18	000	- 22 040 72	- 8 088 58	0 00	- 8 088 58
19 Nov 02	CUSIP G8915Z102							
Settled	VERITAS SECURITIES / 69 00 OTHER CHARGES 48	8 875500						
15 Nov 02	TOMMY HILFIGER COM STK USD0 01	- 2 700 000	18,434 77	000	- 25 691 85	- 7,257 08	0 00	- 7 257 08
20 Nov 02	CUSIP G8915Z102							
Settled	VERITAS SECURITIES / 81 00 OTHER CHARGES 58	6 857800						

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Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	

Sales

Equities

15 Nov 02 20 Nov 02 Settled	TOMMY HILFIGER COM STK USD0 01 CUSIP G8915Z102 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 38	- 1,800 000	12,374 82	000	- 17,122 35	- 4 747 73	0 00	4,747 73
18 Nov 02 21 Nov 02 Settled	TOMMY HILFIGER COM STK USD0 01 CUSIP G8915Z102 LYNCH JONES & RYAN / 75 00 OTHER CHARGES 51	- 2 500 000	16,741 89	000	- 22 197 83	- 5,455 84	0 00	- 5 455 84
Total British Virgin Islands - USD			110,045 91	000	- 139,366 87	- 29,320 96	0 00	- 29,320 96
United States - USD								
30 Sep 02 3 Oct 02 Settled	ABERCROMBIE & FITCH CO CL A CUSIP 002896207 PAINE WEBBER INC / 175 00 OTHER CHARGES 2 08	- 3,500 000	68,727 07	000	- 77,808 50	- 8,178 43	0 00	- 8 178 43
30 Sep 02 3 Oct 02 Settled	ABERCROMBIE & FITCH CO CL A CUSIP 002896207 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 30	- 500 000	8 898 80	000	- 11 129 50	- 1,230 70	0 00	- 1,230 70
13 Dec 02 18 Dec 02 Settled	ARMOR HLDGS INC COM CUSIP 042280109 ISI GROUP INC / 85 00 OTHER CHARGES 81	- 1,800 000	28 505 80	000	- 28 878 87	- 3 374 07	0 00	- 3,374 07
18 Dec 02 19 Dec 02 Settled	ARMOR HLDGS INC COM CUSIP 042260109 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	- 200 000	2 765 41	000	- 3,145 26	- 379 85	0 00	- 379 85
18 Dec 02 23 Dec 02 Settled	ARMOR HLDGS INC COM CUSIP 042280109 ISI GROUP INC / 110 00 OTHER CHARGES 84	- 2 200 000	31,072 52	000	- 34,150 03	- 3 077 51	0 00	3 077 51
23 Oct 02 28 Oct 02 Settled	AUTODESK INC COM CUSIP 052789108 THOMAS WEISEL PARTNERS LLC / 160 00 OTHER CHARGES 1 18	- 3 200 000	38,344 44	000	- 43,171 43	- 4,826 98	0 00	- 4 826 98

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
18 Dec 02 23 Dec 02 Settled	AVOCENT CORP COM CUSIP 053893103 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 230 00 OTHER CHARGES 3 14	- 4,600 000	103 958 88	000	- 103,732 65	224 21	0 00	224 21
1 Nov 02 6 Nov 02 Settled	BANTA CORP COM CUSIP 086821109 LYNCH JONES & RYAN / 84 00 OTHER CHARGES 2 55	- 2,800 000	84,508 49	000	- 87 808 04	- 13 302 55	0 00	- 13,302 55
31 Dec 02 6 Jan 03 Pending	BIG LOTS INC COM CUSIP 089302103 FACTSET DATA SYSTEMS / 340 00 OTHER CHARGES 2 71	8 800 000	89,471 01	000	- 103,422 35	- 13 951 34	0 00	- 13,951 34
21 Nov 02 28 Nov 02 Settled	BK HAW CORP COM CUSIP 082540109 FOX PITT BELTON / 35 00 OTHER CHARGES 64	- 700 000	21,150 21	000	- 20 353 97	798 24	0 00	798 24
11 Nov 02 14 Nov 02 Settled	CACI INTL INC CL A CUSIP 127190304 FACTSET DATA SYSTEMS / 35 00 OTHER CHARGES 83	- 700 000	27,481 82	000	28,428 22	1,033 70	0 00	1,033 70
12 Nov 02 15 Nov 02 Settled	CACI INTL INC CL A CUSIP 127190304 FACTSET DATA SYSTEMS / 65 00 OTHER CHARGES 1 53	- 1,300 000	50 485 14	000	- 48,504 42	1,980 72	0 00	1,980 72
30 Sep 02 3 Oct 02 Settled	CALLAWAY GOLF CO COM CUSIP 131193104 INVESTMENT TECHNOLOGY GROUP INC / 32 00 OTHER CHARGES 48	- 1 600 000	18,055 51	000	- 17,318 48	- 1,280 87	0 00	- 1 280 87
30 Sep 02 3 Oct 02 Settled	CALLAWAY GOLF CO COM CUSIP 131193104 SPEAR LEEDS AND KELLOGG / 75 00 OTHER CHARGES 48	- 1,500 000	15 015 44	000	- 18,234 20	- 1 218 78	0 00	1 218 78
2 Dec 02 5 Dec 02 Settled	CATO CORP NEW CL A CUSIP 149205108 BRIDGE TRADING COMPANY / 10 00 OTHER CHARGES 13	- 200 000	3 891 15	000	- 3 813 50	177 65	0 00	177 65

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 Trade date Status Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Cost Market Translation Total

Sales

Equities

3 Dec 02	Settled	CATO CORP NEW CL A	CUSIP 148205108	BRIDGE TRADING COMPANY / 105 00	OTHER CHARGES	1 28	41,837.33	-	39,846.66	1,990.67	0.00	1,990.67
8 Dec 02	Settled	CIMAREX ENERGY CO COM	CUSIP 171798101				7.59	-	8.75	-	1.18	-1.18
15 Oct 02	Settled	CIMAREX ENERGY CO COM	CUSIP 171798101				0.540	-	0.540	0.00	0.00	0.00
21 Nov 02	Settled	CIMAREX ENERGY CO COM	CUSIP 171798101				24,854.84	-	26,687.26	-	2,032.42	-2,032.42
28 Nov 02	Settled	CIMAREX ENERGY CO COM	CUSIP 171798101	LYNCH JONES & RYAN / 49 41	OTHER CHARGES	75	15,000.00	-	15,000.00	0.00	0.00	0.00
24 Oct 02	Settled	CITY NATL CORP COM	CUSIP 178568105	CANTOR FITZGERALD & CO / 20 00	OTHER CHARGES	69	22,828.51	-	25,825.80	-	3,097.29	-3,097.29
14 Nov 02	Settled	CITY NATL CORP COM	CUSIP 178568105				8,576.88	-	10,370.32	-	1,793.48	-1,793.48
18 Nov 02	Settled	VERITAS SECURITIES / 6 00	CUSIP 178568105		OTHER CHARGES	28	42,915.60	-	42,915.60	0.00	0.00	0.00
31 Dec 02	Pending	CITY NATL CORP COM	CUSIP 178568105	FACTSET DATA SYSTEMS / 125 00	OTHER CHARGES	3 31	108,810.44	-	123,683.17	-	14,052.73	-14,052.73
6 Jan 03	Pending	CITY NATL CORP COM	CUSIP 178568105	FACTSET DATA SYSTEMS / 125 00	OTHER CHARGES	3 31	108,810.44	-	123,683.17	-	14,052.73	-14,052.73
21 Nov 02	Settled	COOPER COS INC COM NEW	CUSIP 216848402				29,454.08	-	25,981.25	3,472.81	0.00	3,472.81
28 Nov 02	Settled	COOPER COS INC COM NEW	CUSIP 216848402	LYNCH JONES & RYAN / 15 00	OTHER CHARGES	89	58,838.90	-	58,838.90	0.00	0.00	0.00
13 Dec 02	Settled	COOPER COS INC COM NEW	CUSIP 216848402				18,714.83	-	18,188.88	527.75	0.00	527.75
18 Dec 02	Settled	COOPER COS INC COM NEW	CUSIP 216848402	FACTSET DATA SYSTEMS / 35 00	OTHER CHARGES	57	26,788.00	-	26,788.00	0.00	0.00	0.00
11 Nov 02	Settled	CROSS CTRY INC COM	CUSIP 22748P105	SG COWEN AND COMPANY / 80 00	OTHER CHARGES	50	18,240.78	-	17,828.12	-	1,687.34	-1,687.34
14 Nov 02	Settled	CROSS CTRY INC COM	CUSIP 22748P105				13,584.40	-	13,584.40	0.00	0.00	0.00

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
24 Oct 02 29 Oct 02 Settled	EON LABS INC COM CUSIP 29412E100 BANC AMERICA SECUR MONTGOMERY DIV / 45 00 OTHER CHARGES 57	- 900 000 20 801200	18 875 51	000	- 18 845 47	1,730 04	0 00	1,730 04
25 Oct 02 30 Oct 02 Settled	EON LABS INC COM CUSIP 29412E100 BANC AMERICA SECUR MONTGOMERY DIV / 65 00 OTHER CHARGES 83	- 1 300 000 21 002300	27,237 16	000	- 24 476 78	2 760 37	0 00	2 760 37
15 Nov 02 20 Nov 02 Settled	ESCO TECHNOLOGIES INC CUSIP 298315104 LYNCH JONES & RYAN / 21 00 OTHER CHARGES 72	- 700 000 34 087700	23,839 67	000	- 22 814 33	1 025 34	0 00	1,025 34
22 Oct 02 25 Oct 02 Settled	EXAR CORP COM CUSIP 300845108 U S BANCORP PIPER JAFFRAY INC / 105 00 OTHER CHARGES 74	- 2 100 000 11 801100	24 258 57	000	- 32,279 73	- 8,023 16	0 00	- 8 023 16
22 Oct 02 25 Oct 02 Settled	EXAR CORP COM CUSIP 300845108 MERRILL PROFESSIONAL CLEARING CORP / 12 00 OTHER CHARGES 11	- 300 000 11 800000	3,527 89	000	- 4,811 39	- 1 083 50	0 00	- 1 083 50
28 Nov 02 2 Dec 02 Settled	EXAR CORP COM CUSIP 300845108 SG COWEN AND COMPANY / 20 00 OTHER CHARGES 17	- 400 000 14 110500	5,824 03	000	- 6,148 52	- 524 49	0 00	- 524 49
27 Nov 02 3 Dec 02 Settled	EXAR CORP COM CUSIP 300845108 INVESTMENT TECHNOLOGY GROUP INC / 38 00 OTHER CHARGES 84	- 1 900 000 14 545300	27,597 23	000	- 28 892 90	- 1,295 67	0 00	- 1 295 67
27 Nov 02 3 Dec 02 Settled	EXAR CORP COM CUSIP 300845108 SG COWEN AND COMPANY / 80 00 OTHER CHARGES 71	- 1 600 000 14 672400	23 395 13	000	- 24,038 40	- 843 27	0 00	- 843 27
30 Sep 02 3 Oct 02 Settled	EXTREME NETWORKS INC COM CUSIP 30228D108 MORGAN STANLEY & CO INC / 155 00 OTHER CHARGES 35	- 3,100 000 3 681100	11,258 08	000	- 30,029 70	- 18 773 84	0 00	- 18 773 84

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Sep 02 3 Oct 02 Settled	EXTREME NETWORKS INC COM CUSIP 30228D108 INVESTMENT TECHNOLOGY GROUP INC / 58 00 OTHER CHARGES 31	- 2 900 000 3 480000	10 033 69	000	- 28,092 30	- 18,058 81	0 00	- 18 058 61
22 Nov 02 27 Nov 02 Settled	EXTREME NETWORKS INC COM CUSIP 30228D108 WR HAMBRECHT & CO / 378 00 OTHER CHARGES 1 73	- 12,800 000 4 545000	56,887 27	000	- 80,267 44	- 23,380 17	0 00	- 23 380 17
30 Sep 02 3 Oct 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 17	- 1,000 000 5 384400	5 344 23	000	- 8 788 80	- 3 444 57	0 00	- 3 444 57
30 Sep 02 3 Oct 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 BHC SECURITIES / 219 00 OTHER CHARGES 1 17	- 7,300 000 5 318200	38 588 09	000	- 84 158 24	- 25,570 15	0 00	25,570 15
7 Oct 02 10 Oct 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 RBC DAIN RAUSCHER / 252 00 OTHER CHARGES 1 40	- 8,400 000 5 506000	45 887 00	000	- 73,825 82	- 27,828 82	0 00	- 27 828 82
8 Oct 02 11 Oct 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 10	- 600 000 5 103800	3 050 06	000	- 5,273 28	- 2 223 22	0 00	- 2,223 22
8 Oct 02 11 Oct 02 Settled	FDRY NETWORKS INC COM CUSIP 35063R100 RBC DAIN RAUSCHER / 117 00 OTHER CHARGES 54	- 3,800 000 4 597800	17,813 88	000	- 28,344 14	10,530 28	0 00	- 10 530 28
20 Dec 02 26 Dec 02 Settled	FOOT LOCKER INC COM CUSIP 344849104 WELLS FARGO SECURITIES LLC / 100 00 OTHER CHARGES 82	- 2,000 000 10 228000	20,351 38	000	- 23 416 80	- 3 065 52	0 00	- 3,065 52
3 Dec 02 6 Dec 02 Settled	GART SPORTS CO COM CUSIP 366830101 MERRILL LYNCH PIERCE FENNER & SMITH / 20 00 OTHER CHARGES 32	- 400 000 26 284000	10,487 28	000	- 8 316 82	2,180 36	0 00	2,180 36

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Account number 013784
 Account Name FREEDOM FORUM INC-HOOVER -SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Trade date Status Realized gain/loss

Sales

Equities

4 Dec 02	Settled	GART SPORTS CO COM	CUSIP 366830101	MERRILL LYNCH PIERCE FENNER & SMITH /	30 00	OTHER CHARGES	47	15 318 15	000	- 12,475 38	2,840 77	0 00	2 840 77
8 Dec 02	Settled	GART SPORTS CO COM	CUSIP 366830101	MERRILL LYNCH PIERCE FENNER & SMITH /	30 00	OTHER CHARGES	47	19 501 41	000	- 18,833 84	2 867 57	0 00	2 867 57
5 Dec 02	Settled	GART SPORTS CO COM	CUSIP 366830101	MERRILL LYNCH PIERCE FENNER & SMITH /	40 00	OTHER CHARGES	59	4 408 90	000	- 4 158 46	248 44	0 00	248 44
13 Dec 02	Settled	GART SPORTS CO COM	CUSIP 366830101	D A DAVIDSON & CO INC / 10 00	22 085200	OTHER CHARGES	14	4,314 87	000	- 4,158 48	158 41	0 00	156 41
18 Dec 02	Settled	GART SPORTS CO COM	CUSIP 366830101	INVESTMENT TECHNOLOGY GROUP INC / 4 00	21 595000	OTHER CHARGES	13	8,278 98	000	- 8,237 88	41 30	0 00	41 30
18 Dec 02	Settled	GART SPORTS CO COM	CUSIP 366830101	D A DAVIDSON & CO INC / 15 00	20 980800	OTHER CHARGES	18	2,083 43	000	- 2 079 23	- 15 80	0 00	- 15 80
17 Dec 02	Settled	GART SPORTS CO COM	CUSIP 366830101	INVESTMENT TECHNOLOGY GROUP INC / 2 00	20 855000	OTHER CHARGES	07	8,025 87	000	- 8,318 82	- 291 25	0 00	- 291 25
20 Dec 02	Settled	GART SPORTS CO COM	CUSIP 366830101	D A DAVIDSON & CO INC / 20 00	20 114800	OTHER CHARGES	25	20,853 42	000	- 20,325 27	528 15	0 00	528 15
24 Oct 02	Settled	HUDSON UTD BANCORP COM STK NPV	CUSIP 444185104	CANTOR FITZGERALD & CO / 28 00	29 831500	OTHER CHARGES	83	- 1,000 000	-	28 880 38	0 00	0 00	857 87
21 Nov 02	Settled	HUDSON UTD BANCORP COM STK NPV	CUSIP 444185104	FOX PITT BELTON / 50 00	29 841300	OTHER CHARGES	81						

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Transaction Total
 Trade date Trade Status Broker/Commission Asset ID Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Transaction Total

Realized gain/loss

Equities

15 Oct 02	INVIROGEN CORP COM	CUSIP 48185R100	OTHER CHARGES	1 37	32 494300	-	1,400 000	45 420 85	-	51,449 30	-	8,028 85	0 00	-	8 028 85
18 Oct 02	J P MORGAN SECURITIES INC / 70 00	CUSIP 48185R100	OTHER CHARGES	1 37	32 494300	-	1,000 000	26,998 18	-	36,748 50	-	8,750 32	0 00	-	8 750 32
25 Oct 02	INVIROGEN CORP COM	CUSIP 48185R100	OTHER CHARGES	82	27 050000	-	1,000 000	63,943 83	-	51 708 78	-	12 238 87	0 00	-	12 238 87
28 Nov 02	ITT EDL SVCS INC COM	CUSIP 45068B108	OTHER CHARGES	1 83	22 867700	-	2 800 000	58,387 34	-	77,245 33	-	18,847 99	0 00	-	18,847 99
24 Oct 02	JACK IN BOX INC COM	CUSIP 468387109	OTHER CHARGES	1 77	21 878300	-	4,000 000	63 248 88	-	87 268 88	-	34 019 78	0 00	-	34 019 78
19 Dec 02	JACK IN BOX INC COM	CUSIP 468387109	OTHER CHARGES	1 81	15 842700	-	1 100 000	38,180 44	-	28 207 83	-	7 882 81	0 00	-	7 882 81
24 Oct 02	KRONOS INC COM	CUSIP 50185Z104	OTHER CHARGES	1 10	32 941400	-	1 500 000	48,312 04	-	38,130 30	-	10 181 74	0 00	-	10 181 74
30 Oct 02	CANTOR FITZGERALD & CO / 60 00	CUSIP 50185Z104	OTHER CHARGES	1 48	32 248000	-	700 000	21,212 72	-	17,740 84	-	3 471 78	0 00	-	3,471 78
28 Oct 02	KRONOS INC COM	CUSIP 50185Z104	OTHER CHARGES	84	30 354800	-	1,100 000	24,565 44	000	24 312 53	252 91	0 00	-	252 91	
1 Nov 02	PRUDENTIAL SECURITIES INCORP / 35 00	CUSIP 51508L103	OTHER CHARGES	75	22 382900	-	22 382900								
7 Oct 02	U S BANCORP PIPER JAFFRAY INC / 55 00	CUSIP 51508L103	OTHER CHARGES												
2 Oct 02	LANDRY'S RESTAURANTS INC	CUSIP 51508L103	OTHER CHARGES												

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Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Trade status Settle date

Sales

Equities

3 Oct 02	LANDRYS RESTAURANTS INC	CUSIP 51508L103	U S BANCORP PIPER JAFFRAY INC / 45 00	21 650700	OTHER CHARGES 59	19 440 04	- 18 818 11	- 378 07	0 00	- 378 07		
8 Oct 02	LANDRYS RESTAURANTS INC	CUSIP 51508L103	U S BANCORP PIPER JAFFRAY INC / 12 00	21 643500	OTHER CHARGES 40	12 973 70	- 13 261 38	- 287 68	0 00	- 287 68		
4 Oct 02	LANDRYS RESTAURANTS INC	CUSIP 51508L103	INVESTMENT TECHNOLOGY GROUP INC / 8 00	20 579300	OTHER CHARGES 25	8 223 47	- 8 768 98	- 543 48	0 00	- 543 48		
4 Oct 02	LANDRYS RESTAURANTS INC	CUSIP 51508L103	U S BANCORP PIPER JAFFRAY INC / 10 00	20 914100	OTHER CHARGES 13	4 172 68	- 4 383 48	- 210 79	0 00	- 210 79		
7 Oct 02	LANDRYS RESTAURANTS INC	CUSIP 51508L103	U S BANCORP PIPER JAFFRAY INC / 35 00	20 269300	OTHER CHARGES 43	14 153 08	- 15 342 18	- 1 189 10	0 00	- 1 189 10		
8 Oct 02	LANDRYS RESTAURANTS INC	CUSIP 51508L103	INVESTMENT TECHNOLOGY GROUP INC / 18 00	19 615000	OTHER CHARGES 54	17 634 98	- 18 725 66	- 2 090 70	0 00	- 2 090 70		
8 Oct 02	LANDRYS RESTAURANTS INC	CUSIP 51508L103	U S BANCORP PIPER JAFFRAY INC / 40 00	19 589300	OTHER CHARGES 48	15 630 98	- 17 533 92	- 1 902 98	0 00	- 1 902 98		
21 Nov 02	MID ATL MED SVCS INC COM	CUSIP 59523C107	LYNCH JONES & RYAN / 3 00	- 100 000		3 245 32	- 3 491 17	- 245 85	0 00	- 245 85		
27 Dec 02	OCEAN ENERGY INC DELAWARE	CUSIP 87481E108	FOX PITT BELTON / 80 00	- 1 200 000		23 528 78	- 24 740 28	- 1 211 52	0 00	- 1 211 52		
2 Jan 03	Pending											

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

25 Nov 02 29 Nov 02 Settled	ODYSSEY HEALTHCARE INC COM CUSIP 87611V101 J P MORGAN SECURITIES INC / 175 00 OTHER CHARGES 9 53	- 3 500 000 33 500000	117 071 47	000	- 102 800 00	14,171 47	0 00	14,171 47
24 Oct 02 29 Oct 02 Settled	PAC SUNWEAR CAL INC COM CUSIP 694873100 BANC AMERICA SECUR MONTGOMERY DIV / 80 00 OTHER CHARGES 1 28	- 1,800 000 23 584100	42,360 10	000	- 41 305 14	1,054 98	0 00	1,054 98
17 Dec 02 20 Dec 02 Settled	PATTERSON-UTI ENERGY INC COM CUSIP 703481101 RAYMOND JAMES / 80 00 OTHER CHARGES 1 78	- 1 800 000 32 379200	58 180 80	000	- 47 337 24	10 853 58	0 00	10 853 58
18 Oct 02 21 Oct 02 Settled	PLANTRONICS INC NEW COM CUSIP 727493108 VERITAS SECURITIES / 83 00 OTHER CHARGES 1 32	- 3 100 000 14 078000	43,547 48	000	- 59 087 47	- 15 548 88	0 00	- 15 548 88
17 Oct 02 22 Oct 02 Settled	PLANTRONICS INC NEW COM CUSIP 727493108 VERITAS SECURITIES / 87 00 OTHER CHARGES 1 25	- 2 800 000 14 210500	41,122 20	000	- 54 412 15	- 13,289 95	0 00	- 13,289 95
18 Oct 02 23 Oct 02 Settled	PLANTRONICS INC NEW COM CUSIP 727493108 LEGG MASON WOOD WALKER INC / 20 00 OTHER CHARGES 17	- 400 000 14 053100	5 601 07	000	- 7,043 76	- 1 442 88	0 00	- 1 442 88
21 Oct 02 24 Oct 02 Settled	PLANTRONICS INC NEW COM CUSIP 727493108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000 13 880700	1 388 02	000	- 1 760 94	- 374 82	0 00	374 82
21 Oct 02 24 Oct 02 Settled	PLANTRONICS INC NEW COM CUSIP 727493108 LEGG MASON WOOD WALKER INC / 50 00 OTHER CHARGES 42	- 1,000 000 13 781800	13 731 48	000	- 17 609 40	- 3 877 82	0 00	- 3,877 82
22 Oct 02 25 Oct 02 Settled	PLANTRONICS INC NEW COM CUSIP 727493108 LEGG MASON WOOD WALKER INC / 50 00 OTHER CHARGES 43	- 1,000 000 14 033800	13 883 37	000	- 17 608 40	- 3 828 03	0 00	- 3 828 03

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss		
			Principal	Accrued Interest	Cost	Market	Translation

Sales

Equities

24 Oct 02	PLANTRONICS INC NEW COM	- 100 000	1 417 35	000	- 1 760 84	- 343 59	0 00	- 343 59
29 Oct 02	CUSIP 727483108							
Settled	LEGG MASON WOOD WALKER INC / 5 00 OTHER CHARGES 05	14 224000						
30 Sep 02	POLYCOM INC COM	- 4,700 000	31,468 83	000	- 44,489 60	- 13,030 77	0 00	- 13,030 77
3 Oct 02	CUSIP 73172K104							
Settled	THOMAS WEISEL PARTNERS LLC / 141 00 OTHER CHARGES 88	6 725700						
16 Oct 02	POLYCOM INC COM	- 3,600 000	31 524 88	000	- 34,023 90	- 2,498 84	0 00	- 2,498 94
21 Oct 02	CUSIP 73172K104							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 180 00 OTHER CHARGES 88	8 807200						
24 Sep 02	SHOE CARNIVAL INC COM	- 800 000	11,988 35	000	- 13,021 20	- 1,054 85	0 00	1 054 85
27 Sep 02	CUSIP 824889109							
Settled	JEFFERIES & COMPANY / 40 00 OTHER CHARGES 37	15 008400						
24 Sep 02	SHOE CARNIVAL INC COM	- 300 000	4,193 51	000	- 4,882 85	- 689 44	0 00	- 689 44
27 Sep 02	CUSIP 824889109							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 12 00 OTHER CHARGES 13	14 018800						
3 Oct 02	SHOE CARNIVAL INC COM	- 1 000 000	12 457 82	000	- 18 278 50	- 3,818 88	0 00	- 3 818 88
8 Oct 02	CUSIP 824889109							
Settled	WELLS FARGO VAN KASPER, LLC / 50 00 OTHER CHARGES 38	12 508000						
4 Oct 02	SHOE CARNIVAL INC COM	- 1,300 000	15,733 29	000	- 21 159 45	- 5,426 16	0 00	- 5 426 16
9 Oct 02	CUSIP 824889109							
Settled	WELLS FARGO VAN KASPER, LLC / 85 00 OTHER CHARGES 48	12 152900						
7 Oct 02	SHOE CARNIVAL INC COM	- 700 000	8 028 75	000	- 11 393 55	- 3,364 80	0 00	- 3 364 80
10 Oct 02	CUSIP 824889109							
Settled	RBC DAIN RAUSCHER / 35 00 OTHER CHARGES 25	11 520000						
8 Oct 02	SHOE CARNIVAL INC COM	- 200 000	2,238 78	000	- 3,255 30	- 1,015 51	0 00	- 1,015 51
11 Oct 02	CUSIP 824889109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 07	11 218300						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Accrued interest	Cost	Market	Translation	Realized gain/loss
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Sales

8 Oct 02	SHOE CARNIVAL INC COM	CUSIP 824889109	OTHER CHARGES	11	128500	- 1,200 000		13,283 79	- 19,531 80	6 238 01	- 6,238 01
11 Oct 02	SHOE CARNIVAL INC COM	CUSIP 824889108	OTHER CHARGES	21	11 100000	- 600 000		6 828 78	9,765 80	- 3,136 11	- 3,136 11
8 Oct 02	SCOTT & STRINGFELLOW INVESTMENT / 30 00		OTHER CHARGES	21							
18 Nov 02	SKYWEST INC COM	CUSIP 830879102	OTHER CHARGES	1 55		- 3,300 000		51,328 95	- 51,460 59	- 130 64	- 130 64
21 Nov 02	INVESTMENT TECHNOLOGY GROUP INC / 88 00		OTHER CHARGES	1 55		15 575000					
31 Oct 02	SPINNAKER EXPL CO COM	CUSIP 84855W108	OTHER CHARGES	1 59		- 2,700 000		52 731 57	- 78 508 88	- 25,777 41	- 25,777 41
5 Nov 02	LYNCH JONES & RYAN / 81 00		OTHER CHARGES	1 59		19 580800					
14 Nov 02	SPINNAKER EXPL CO COM	CUSIP 84855W108	OTHER CHARGES	1 03		- 1,600 000		34 008 81	- 48,523 84	- 12 517 03	- 12 517 03
18 Nov 02	LYNCH JONES & RYAN / 48 00		OTHER CHARGES	1 03		21 284900					
28 Sep 02	SRA INTL INC CL A	CUSIP 78464R105	OTHER CHARGES	19		- 200 000		6 035 63	- 5 288 74	738 89	738 89
1 Oct 02	LEGG MASON WOOD WALKER INC / 10 00		OTHER CHARGES	19		30 229100					
30 Sep 02	SRA INTL INC CL A	CUSIP 78464R105	OTHER CHARGES	10		- 100 000		2 888 88	- 2 648 37	338 81	338 81
3 Oct 02	INVESTMENT TECHNOLOGY GROUP INC / 2 00		OTHER CHARGES	10		28 810800					
7 Oct 02	SRA INTL INC CL A	CUSIP 78464R105	OTHER CHARGES	08		- 100 000		2 650 22	- 2,649 37	0 85	0 85
10 Oct 02	LEGG MASON WOOD WALKER INC / 5 00		OTHER CHARGES	08		28 553000					
8 Oct 02	SRA INTL INC CL A	CUSIP 78464R105	OTHER CHARGES	08		- 100 000		2,644 92	- 2 648 37	- 4 45	- 4 45
11 Oct 02	LEGG MASON WOOD WALKER INC / 5 00		OTHER CHARGES	08		28 500000					

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Account number 2613784 Account Name FREEDOM FORUM INC-HOOVER -SL

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Oct 02 11 Oct 02 Settled	SUPERIOR INDS INTL INC COM CUSIP 868168105 SANDERS MORRIS MUNDY / 20 00 OTHER CHARGES 48	- 400 000 37 438400	14,954 10	000	- 18,865 40	- 4,011 30	0 00	- 4,011 30
24 Oct 02 29 Oct 02 Settled	TCF FNCL CORP COM CUSIP 872275102 CANTOR FITZGERALD & CO / 52 00 OTHER CHARGES 1 88	- 1,300 000 42 706300	55,484 51	000	- 50,866 89	4 497 62	0 00	4 497 62
8 Oct 02 15 Oct 02 Settled	TELEDYNE TECHNOLOGIES INC COM CUSIP 878360105 SIDOTI AND COMPANY LLC / 85 00 OTHER CHARGES 71	- 1 700 000 13 868700	23,492 78	000	- 30 631 11	- 7 138 33	0 00	- 7 138 33
24 Oct 02 29 Oct 02 Settled	TELEDYNE TECHNOLOGIES INC COM CUSIP 878360105 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 14	- 300 000 15 178300	4,547 35	000	- 5 405 49	- 858 14	0 00	- 858 14
24 Oct 02 29 Oct 02 Settled	TELEDYNE TECHNOLOGIES INC COM CUSIP 878360105 SMITH BARNEY INC / 35 00 OTHER CHARGES 32	- 700 000 14 814700	10,334 87	000	- 12 612 81	- 2,277 84	0 00	- 2,277 84
25 Oct 02 30 Oct 02 Settled	TELEDYNE TECHNOLOGIES INC COM CUSIP 878360105 SMITH BARNEY INC / 100 00 OTHER CHARGES 86	- 2,000 000 14 140500	28,180 14	000	- 38,009 79	- 7 829 85	0 00	- 7 829 85
28 Oct 02 31 Oct 02 Settled	TELEDYNE TECHNOLOGIES INC COM CUSIP 878360105 SMITH BARNEY INC / 40 00 OTHER CHARGES 34	- 800 000 14 038400	11 191 18	000	- 14 384 00	- 3 182 82	0 00	- 3,182 82
29 Oct 02 1 Nov 02 Settled	TELEDYNE TECHNOLOGIES INC COM CUSIP 878360105 SMITH BARNEY INC / 55 00 OTHER CHARGES 47	- 1,100 000 13 982900	15 303 72	000	- 19 778 00	- 4 474 28	0 00	- 4,474 28
23 Sep 02 28 Sep 02 Settled	TIMKEN CO COM CUSIP 887389104 SMITH BARNEY INC / 180 00 OTHER CHARGES 1 97	- 3 800 000 17 148700	64,978 89	000	- 68,664 74	- 3,687 85	0 00	- 3 687 85

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 013784
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
23 Sep 02 26 Sep 02 Settled	TIMKEN CO COM CUSIP 897389104 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 57	- 1 100 000 17 188600	18,883 89	000	- 20,008 25	- 1 142 28	0 00	- 1,142 28
30 Sep 02 3 Oct 02 Settled	TOWER AUTOMOTIVE INC COM CUSIP 891707101 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 185 00 OTHER CHARGES 75	- 3 700 000 8 730000	24,715 25	000	- 25 849 68	- 1,134 43	0 00	- 1 134 43
30 Sep 02 3 Oct 02 Settled	TOWER AUTOMOTIVE INC COM CUSIP 891707101 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 11	- 500 000 8 865000	3,422 39	000	3 493 20	- 70 81	0 00	- 70 81
8 Oct 02 11 Oct 02 Settled	TOWER AUTOMOTIVE INC COM CUSIP 891707101 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 432 00 OTHER CHARGES 1 89	10 800 000 5 800000	82,208 11	000	- 75 453 12	- 13 247 01	0 00	- 13 247 01
21 Oct 02 24 Oct 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 MERRILL PROFESSIONAL CLEARING CORP / 8 00 OTHER CHARGES 23	- 200 000 38 155200	7,822 81	000	- 8 822 00	700 81	0 00	700 81
31 Oct 02 5 Nov 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 KNIGHT SECURITIES L P / 5 00 OTHER CHARGES 12	- 100 000 37 750000	3,768 88	000	- 3 461 00	308 88	0 00	308 88
31 Oct 02 5 Nov 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 12	- 100 000 37 703300	3 768 21	000	- 3,481 00	307 21	0 00	307 21
1 Nov 02 6 Nov 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 DAVENPORT AND CO OF VIRGINIA INC / 25 00 OTHER CHARGES 80	- 500 000 39 380800	19 684 80	000	- 17 305 00	2 359 80	0 00	2 359 80
1 Nov 02 6 Nov 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 47	- 400 000 38 272400	15,300 49	000	- 13 844 00	1 456 49	0 00	1 456 49

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
4 Nov 02 7 Nov 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 CORRESPONDENT SERVICES CORP / 5 00 OTHER CHARGES 51	- 400 000 41 844800	18,732 45	000	- 13 844 00	2 888 45	0 00	2 888 45
6 Nov 02 12 Nov 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 MERRILL PROFESSIONAL CLEARING CORP / 8 00 OTHER CHARGES 28	- 200 000 43 033600	8 598 48	000	- 6 822 00	1 678 48	0 00	1 676 48
12 Nov 02 15 Nov 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 CANTOR FITZGERALD & CO / 20 00 OTHER CHARGES 81	- 500 000 40 107800	20 033 29	000	- 17,305 00	2,728 29	0 00	2 728 29
13 Nov 02 18 Nov 02 Settled	TRACTOR SUP CO COM CUSIP 892358108 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 81	- 500 000 40 104600	20,041 68	000	- 17,305 00	2 738 69	0 00	2,736 69
9 Oct 02 15 Oct 02 Settled	TRC COS INC COM CUSIP 872825108 ISI GROUP INC / 45 00 OTHER CHARGES 35	- 900 000 12 721600	11,404 09	000	- 15,253 47	- 3 849 38	0 00	- 3 849 38
10 Oct 02 18 Oct 02 Settled	TRC COS INC COM CUSIP 872825108 ISI GROUP INC / 190 00 OTHER CHARGES 1 48	- 3,800 000 12 877700	47,983 80	000	- 84,403 54	- 18 419 74	0 00	- 16 419 74
11 Oct 02 17 Oct 02 Settled	TRC COS INC COM CUSIP 872825108 ISI GROUP INC / 70 00 OTHER CHARGES 55	1,400 000 12 853800	17 924 77	000	- 23 727 62	- 5 802 85	0 00	- 5 802 85
31 Dec 02 6 Jan 03 Pending	WEIS MKT INC COM CUSIP 848849104 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 87	- 1,000 000 31 895000	31,874 03	000	- 33,520 00	- 1,645 97	0 00	- 1 645 97
11 Nov 02 14 Nov 02 Settled	WILLIAMS SONOMA INC COM CUSIP 868904101 BHC SECURITIES / 55 00 OTHER CHARGES 72	- 1,100 000 21 448700	23,537 85	000	- 26 917 00	- 3 378 15	0 00	3 378 15

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 813764 Account Name: FREEDOM FORUM INC-HOOVER -SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Transaction Realized gain/loss

Sales

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Transaction	Realized gain/loss
12 Nov 02	WILLIAMS SONOMA INC COM	CUSIP 869804101		-	3,200 000	68,027 38	000	-	78 304 00	-	10 278 82	- 10,278 82
15 Nov 02	CUSIP 869804101											
	FACTSET DATA SYSTEMS / 160 00					21 309200						
	OTHER CHARGES											
10 Oct 02	WORTHINGTON INDS INC COM	CUSIP 88181102		-	1 300 000	23 985 83	000	-	23 828 54	-	357 28	357 28
18 Oct 02	CUSIP 88181102											
	FIRST TENNESSEE SECURITIES / 85 00					18 501200						
	OTHER CHARGES											
10 Oct 02	WORTHINGTON INDS INC COM	CUSIP 88181102		-	400 000	7 484 13	000	-	7,270 32	-	213 81	213 81
18 Oct 02	CUSIP 88181102											
	INVESTMENT TECHNOLOGY GROUP INC / 8 00					18 730900						
	OTHER CHARGES											
27 Dec 02	IST HLTH GROUP CORP COM	CUSIP 320980107		-	1,700 000	42 802 07	000	-	45 811 00	-	3,008 93	- 3 008 93
2 Jan 03	CUSIP 320980107											
	LEGG MASON WOOD WALKER INC / 85 00					25 110800						
	OTHER CHARGES											

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Transaction	Realized gain/loss
	Total United States - USD					3,319,503 78	000	-	3,746,212 14	-	428,708 38	- 428,708 38
	Total common stock					3,429,549 87	000	-	3,885,579 01	-	456,029 34	- 456,029 34
	Total equities					3,429,549 87	000	-	3,885,579 01	-	456,029 34	- 456,029 34
	Total sales					- 230,147 54	000	-	- 3,885,579 01	-	- 456,029 34	- 456,029 34
	Total transactions					- 8,523,830 81	000	-	6,087,601 47	-	- 458,029 34	- 458,029 34

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Transaction	Realized gain/loss
	Total United States - USD					3,319,503 78	000	-	3,746,212 14	-	428,708 38	- 428,708 38
	Total common stock					3,429,549 87	000	-	3,885,579 01	-	456,029 34	- 456,029 34
	Total equities					3,429,549 87	000	-	3,885,579 01	-	456,029 34	- 456,029 34
	Total sales					- 230,147 54	000	-	- 3,885,579 01	-	- 456,029 34	- 456,029 34
	Total transactions					- 8,523,830 81	000	-	6,087,601 47	-	- 458,029 34	- 458,029 34

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 613784
 Account Name: FREEDOM FORUM INC-HOOVER .SL

Income & Expense Summary

Type Receivables last period Receivables this period Amount received Tax recoverable last period Tax recoverable this period Tax reclaim Earned Income

Income

Equities	0.00	8,051.50	18,483.25	0.00	0.00	0.00	27,514.75
Common stock	0.00	8,051.50	18,483.25	0.00	0.00	0.00	27,514.75
Total equities	0.00	8,051.50	18,483.25	0.00	0.00	0.00	27,514.75

Cash and cash equivalents

Short term investment funds	0.00	202.89	4,589.33	0.00	0.00	0.00	4,772.22
Total cash and cash equivalents	0.00	202.89	4,589.33	0.00	0.00	0.00	4,772.22

Total income	0.00	8,254.39	24,032.58	0.00	0.00	0.00	32,286.97
Net income & expenses	0.00	8,254.39	24,032.58	0.00	0.00	0.00	32,286.97

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
Canada - USD						
FAIRMONT HOTELS RESORTS INC COM	0300 8 100 000	243 00	0 00	0 00	243 00	Receivable this period
CUSIP 305204109 Ex date 24 DEC 02 / Pay date 28 JAN 03						
Cayman Islands - USD						
SCOTTISH ANNUITY & LIFE HLDGS SCOTTISH ANNUITY & LIFE HLDGS COM STK	0000 8,800 000	440 00	0 00	0 00	440 00	Received this period
CUSIP G7885T104 Ex date 03 DEC 02 / Pay date 03 DEC 02						
United States - USD						
ALEXANDRIA REAL ESTATE EQUITIES INC COM	5000 2,800 000	1 400 00	0 00	0 00	1 400 00	Receivable this period
CUSIP 015271109 Ex date 31 DEC 02 / Pay date 13 JAN 03						
AUTODESK INC COM	0300 8 400 000	252 00	0 00	0 00	252 00	Receivable this period
CUSIP 052789108 Ex date 31 DEC 02 / Pay date 17 JAN 03						
CATO CORP NEW CL A	1500 5 300 000	795 00	0 00	0 00	795 00	Receivable this period
CUSIP 149205108 Ex date 18 DEC 02 / Pay date 06 JAN 03						
COOPER COS INC COM NEW	0300 3 800 000	108 00	0 00	0 00	108 00	Receivable this period
CUSIP 218848402 Ex date 12 DEC 02 / Pay date 06 JAN 03						
DILLARDS INC CL A COM	0400 5 900 000	236 00	0 00	0 00	236 00	Receivable this period
CUSIP 254087101 Ex date 27 DEC 02 / Pay date 03 FEB 03						
FLUOR CORP NEW COM	1800 3 800 000	824 00	0 00	0 00	824 00	Receivable this period
CUSIP 343412102 Ex date 06 DEC 02 / Pay date 02 JAN 03						
GIBRALTAR STL CORP	0400 3 400 000	138 00	0 00	0 00	138 00	Receivable this period
CUSIP 37476F103 Ex date 30 DEC 02 / Pay date 10 JAN 03						
LEGG MASON INC COM	1100 3 400 000	374 00	0 00	0 00	374 00	Receivable this period
CUSIP 524801105 Ex date 09 DEC 02 / Pay date 08 JAN 03						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
MCCLATCHY CO CL A	1000 1 800 000	180 00	0 00	0 00	180 00	Receivable this period
CUSIP 578489105 Ex date 12 DEC 02 / Pay date 02 JAN 03						
SKYWEST INC COM	0200 8 600 000	132 00	0 00	0 00	132 00	Receivable this period
CUSIP 830878102 Ex date 27 DEC 02 / Pay date 10 JAN 03						
SL GREEN RLTY CORP COM STK	4850 3,100 000	1 441 50	0 00	0 00	1 441 50	Receivable this period
CUSIP 78440X101 Ex date 27 DEC 02 / Pay date 15 JAN 03						
URSTADT BIDDLE PPTYS INC CL A	2100 9,900 000	2,079 00	0 00	0 00	2 079 00	Receivable this period
CUSIP 917288205 Ex date 31 DEC 02 / Pay date 17 JAN 03						
XTO ENERGY INC COM	0100 5,100 000	51 00	0 00	0 00	51 00	Receivable this period
CUSIP 98385X106 Ex date 27 DEC 02 / Pay date 15 JAN 03						
ALEXANDRIA REAL ESTATE EQUITIES INC COM	0000 2,800 000	1,400 00	0 00	0 00	1,400 00	Received this period
CUSIP 015271109 Ex date 15 OCT 02 / Pay date 15 OCT 02						
AMETEK INC NEW COM	0000 1,800 000	108 00	0 00	0 00	108 00	Received this period
CUSIP 031100100 Ex date 20 DEC 02 / Pay date 20 DEC 02						
AUTODESK INC COM	0000 11,600 000	348 00	0 00	0 00	348 00	Received this period
CUSIP 052768108 Ex date 18 OCT 02 / Pay date 18 OCT 02						
BANTA CORP COM	0000 2,800 000	448 00	0 00	0 00	448 00	Received this period
CUSIP 066821109 Ex date 01 NOV 02 / Pay date 01 NOV 02						
BK HAW CORP COM	0000 4,500 000	888 00	0 00	0 00	888 00	Received this period
CUSIP 082540109 Ex date 13 DEC 02 / Pay date 13 DEC 02						
CALLAWAY GOLF CO COM	0000 7,700 000	539 00	0 00	0 00	539 00	Received this period
CUSIP 131183104 Ex date 11 DEC 02 / Pay date 11 DEC 02						
CATO CORP NEW CL A	0000 5,300 000	795 00	0 00	0 00	795 00	Received this period
CUSIP 149205108 Ex date 30 SEP 02 / Pay date 30 SEP 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
CITY NATL CORP COM	0000 2,500 000	528 50	0 00	0 00	528 50	Received this period
CUSIP 178598105 Ex date 18 NOV 02 / Pay date 18 NOV 02						
CVB FINL CORP COM	0000 4,700 000	858 00	0 00	0 00	858 00	Received this period
CUSIP 126800105 Ex date 17 OCT 02 / Pay date 17 OCT 02						
DELTA & PINE LD CO COM COM	0000 5 400 000	270 00	0 00	0 00	270 00	Received this period
CUSIP 247357108 Ex date 18 DEC 02 / Pay date 18 DEC 02						
EATON VANCE CORP COM NON VTG	0000 5 300 000	424 00	0 00	0 00	424 00	Received this period
CUSIP 278285103 Ex date 12 NOV 02 / Pay date 12 NOV 02						
GIBRALTAR STL CORP	0000 3 400 000	138 00	0 00	0 00	138 00	Received this period
CUSIP 37478F103 Ex date 10 OCT 02 / Pay date 10 OCT 02						
HELMERICH & PAYNE INC COM	0000 3,800 000	304 00	0 00	0 00	304 00	Received this period
CUSIP 423452101 Ex date 02 DEC 02 / Pay date 02 DEC 02						
HUDSON UTD BANCORP COM STK NPV	0000 4 100 000	1 428 00	0 00	0 00	1 428 00	Received this period
CUSIP 444185104 Ex date 02 DEC 02 / Pay date 02 DEC 02						
LANDRYS RESTAURANTS INC	0000 0 000	42 50	0 00	0 00	42 50	Received this period
CUSIP 51508L103 Ex date 25 OCT 02 / Pay date 25 OCT 02						
LEGG MASON INC COM	0000 3,400 000	374 00	0 00	0 00	374 00	Received this period
CUSIP 524801105 Ex date 21 OCT 02 / Pay date 21 OCT 02						
MCCLATCHY CO CL A	0000 1,800 000	180 00	0 00	0 00	180 00	Received this period
CUSIP 579489105 Ex date 01 OCT 02 / Pay date 01 OCT 02						
OCEAN ENERGY INC DELAWARE	0000 6,300 000	252 00	0 00	0 00	252 00	Received this period
CUSIP 87481E108 Ex date 24 OCT 02 / Pay date 24 OCT 02						
SKYWEST INC COM	0000 9,800 000	108 00	0 00	0 00	108 00	Received this period
CUSIP 830879102 Ex date 10 OCT 02 / Pay date 10 OCT 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
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Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
SL GREEN RLTY CORP COM STK CUSIP 78440X101 Ex date 15 OCT 02 / Pay date 15 OCT 02	0000 0 000	1,371 75	0 00	0 00	1 371 75	Received this period
SNAP-ON INC COM CUSIP 833034101 Ex date 10 DEC 02 / Pay date 10 DEC 02	0000 5,900 000	1,475 00	0 00	0 00	1,475 00	Received this period
SUPERIOR INDS INTL INC COM CUSIP 868108105 Ex date 18 OCT 02 / Pay date 18 OCT 02	0000 2 200 000	325 00	0 00	0 00	325 00	Received this period
TCF FNCL CORP COM CUSIP 872275102 Ex date 29 NOV 02 / Pay date 29 NOV 02	0000 2,400 000	690 00	0 00	0 00	690 00	Received this period
TIDEWATER INC COM CUSIP 888423102 Ex date 12 DEC 02 / Pay date 12 DEC 02	0000 4,100 000	615 00	0 00	0 00	615 00	Received this period
URSTADT BIDDLE PPTYS INC CL A CUSIP 817288205 Ex date 18 OCT 02 / Pay date 18 OCT 02	0000 0 000	2 029 50	0 00	0 00	2,029 50	Received this period
WEIS MKT INC COM CUSIP 848849104 Ex date 15 NOV 02 / Pay date 15 NOV 02	0000 3,100 000	837 00	0 00	0 00	837 00	Received this period
WHIRLPOOL CORP COM CUSIP 883320106 Ex date 31 DEC 02 / Pay date 31 DEC 02	0000 2,300 000	782 00	0 00	0 00	782 00	Received this period
WORTHINGTON INDS INC COM CUSIP 881811102 Ex date 30 DEC 02 / Pay date 30 DEC 02	0000 3 800 000	579 36	0 00	0 00	579 36	Received this period
WORTHINGTON INDS INC COM CUSIP 881811102 Ex date 30 DEC 02 / Pay date 30 DEC 02	0000 3 800 000	44 64	0 00	0 00	44 64	Received this period
WORTHINGTON INDS INC COM CUSIP 881811102 Ex date 30 SEP 02 / Pay date 30 SEP 02	0000 5,600 000	896 00	0 00	0 00	896 00	Received this period
XTO ENERGY INC COM CUSIP 88385X106 Ex date 15 OCT 02 / Pay date 15 OCT 02	0000 5 100 000	51 00	0 00	0 00	51 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 0613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Total common stock		0 00	0 00	0 00	0 00	Receivable last period
		8,051 50	0 00	0 00	8,051 50	Receivable this period
		19,483 25	0 00	0 00	19,483 25	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		<u>27,514 75</u>	<u>0 00</u>	<u>0 00</u>	<u>27,514 75</u>	<u>Earned Income</u>
Total equities		0 00	0 00	0 00	0 00	Receivable last period
		8,051 50	0 00	0 00	8,051 50	Receivable this period
		19,483 25	0 00	0 00	19,483 25	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		<u>27,514 75</u>	<u>0 00</u>	<u>0 00</u>	<u>27,514 75</u>	<u>Earned Income</u>
Cash and cash equivalents						
Short term Investment funds						
United States - USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	1 0557 7,938 410	202 89	0 00	0 00	202 89	Receivable this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 SEP 02 / Pay date 01 OCT 02	0000 2,619,802 050	3 583 89	0 00	0 00	3,583 89	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 OCT 02 / Pay date 01 NOV 02	0000 10 837 640	640 03	0 00	0 00	640 03	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 NOV 02 / Pay date 02 DEC 02	0000 3 565 530	385 41	0 00	0 00	385 41	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
Total short term investment funds						
		0 00	0 00	0 00	0 00	Receivable last period
		202 89	0 00	0 00	202 89	Receivable this period
		4,569 33	0 00	0 00	4,569 33	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		4,772 22	0 00	0 00	4,772 22	Earned income
Total cash and cash equivalents						
		0 00	0 00	0 00	0 00	Receivable last period
		202 89	0 00	0 00	202 89	Receivable this period
		4,569 33	0 00	0 00	4,569 33	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		4,772 22	0 00	0 00	4,772 22	Earned income
Total Income						
		0 00	0 00	0 00	0 00	Receivable last period
		8,254 39	0 00	0 00	8,254 39	Receivable this period
		24,032 58	0 00	0 00	24,032 58	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		32,286 97	0 00	0 00	32,286 97	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Security Receipts	0 00	0 00	3,708,528 60	3,386,694 47	0 00 0 00	0 00	0 00	0 00
Security Deliveries	0 00	0 00	- 173,420 00	- 158,227 52	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	- 16,094 17	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers In	6,798,808 50	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	6,798,808.50	16,094.17	3,535,108 60	3,228,466 85	0 00 0 00	0.00	0.00	0 00
Total unrealized gain/loss security disbursements less receipts								- 307,641 65

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 013764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Funding & Disbursement Detail Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
8 Sep 02 25 Sep 02 CUSIP 018271109	ALEXANDRIA REAL ESTATE EQUITIES INC COM Shares/PAR 2 800 000 2 800 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	119 880 00	120,583 82	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP 042280109	ARMOR HLDGS INC COM Shares/PAR 5 900 000 5,900 00 SHARES TRANSFERRED FROM ACCOUNT 26 02475	89 857 00	91,860 22	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP 062540109	BK HAW CORP COM Shares/PAR 4 200 000 4,200 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	120 960 00	120,938 07	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP 127180304	CACI INTL INC CL A Shares/PAR 3 000 000 3 000 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	103 830 00	111 986 54	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP 128800105	CVB FINL CORP COM Shares/PAR 4 700 000 4 700 00 SHARES TRANSFERRED FROM ACCOUNT 26 02475	101,378 00	102 869 89	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP 247357108	DELTA & PINE LD CO COM COM Shares/PAR 4 800 000 4 800 00 SHARES TRANSFERRED FROM ACCOUNT 26 02475	89 040 00	88 703 85	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP 288484102	EGL INC COM Shares/PAR 8 400 000 8 400 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	89 282 00	93 458 84	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP 28412E100	EON LABS INC COM Shares/PAR 5 400 000 5 400 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	84 230 00	101,582 15	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP 300645108	EXAR CORP COM Shares/PAR 8 300 000 8 300 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	85,176 00	95 870 84	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP 302280106	EXTREME NETWORKS INC COM Shares/PAR 10,700 000 10 700 00 SHARES TRANSFERRED FROM ACCOUNT 26 02475	98,300 00	103 338 72	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

1 JAN 02 - 31 DEC 02

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Funding & Disbursement Detail Security Receipts

Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Translation	
Asset ID							
8 Sep 02	FAIRMONT HOTELS RESORTS INC COM	99,589 00	98,954 04	0 00	0 00	0 00	0 00
25 Sep 02	Shares/PAR 4 100 000			0 00			
CUSIP 305204109	4 100 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
8 Sep 02	GART SPORTS CO COM	126,260 00	122,207 05	0 00	0 00	0 00	0 00
25 Sep 02	Shares/PAR 5,800 000			0 00			
CUSIP 368830101	5,800 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
8 Sep 02	GENTEX CORP COM	98,600 00	102,928 54	0 00	0 00	0 00	0 00
25 Sep 02	Shares/PAR 3 400 000			0 00			
CUSIP 371801109	3,400 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
8 Sep 02	GIBRALTAR STL CORP	68,952 00	69,830 00	0 00	0 00	0 00	0 00
25 Sep 02	Shares/PAR 3,400 000			0 00			
CUSIP 37478F103	3,400 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
8 Sep 02	INSIGHT ENTERPRISES INC COM	118,424 00	111,763 17	0 00	0 00	0 00	0 00
28 Sep 02	Shares/PAR 9 900 000			0 00			
CUSIP 45768U103	9 900 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
8 Sep 02	INTEGRATED CIRCUIT SYS INC COM NEW COM STK	92 512 00	105 181 15	0 00	0 00	0 00	0 00
28 Sep 02	Shares/PAR 5 900 000			0 00			
CUSIP 45811K208	5,900 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
8 Sep 02	INTL MULTIFOODS CORP COM	128 650 00	131 760 85	0 00	0 00	0 00	0 00
28 Sep 02	Shares/PAR 8 200 000			0 00			
CUSIP 460043102	8,200 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
8 Sep 02	ITT EDL SVCS INC COM	87,000 00	81 694 50	0 00	0 00	0 00	0 00
28 Sep 02	Shares/PAR 5,000 000			0 00			
CUSIP 45088B109	5,000 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
8 Sep 02	JACK IN BOX INC COM	84,850 00	100,082 83	0 00	0 00	0 00	0 00
28 Sep 02	Shares/PAR 3,500 000			0 00			
CUSIP 468387103	3,500 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
8 Sep 02	LANDRYS RESTAURANTS INC	123,200 00	123,144 22	0 00	0 00	0 00	0 00
28 Sep 02	Shares/PAR 5 800 000			0 00			
CUSIP 81508L103	5 800 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
Account Name *FREEDOM FORUM INC-HOOVER -SL

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Funding & Disbursement Detail Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
8 Sep 02 28 Sep 02 CUSIP 703481101	PATTERSON-UTI ENERGY INC COM Shares/PAR 3 800 000 3 800 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	85,690 00	85,824 88	0 00 0 00	0 00	0 00	0 00
8 Sep 02 28 Sep 02 CUSIP 723787107	PIONEER NAT RES CO COM STK Shares/PAR 4,900 000 4 900 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	121,867 00	120 285 00	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP G78851104	SCOTTISH ANNUITY & LIFE HLDGS SCOTTISH ANNUITY & LIFE HLDGS COM STK Shares/PAR 5 300 000 5 300 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	87,503 00	89 330 02	0 00 0 00	0 00	0 00	0 00
8 Sep 02 28 Sep 02 CUSIP 830878102	SKYWEST INC COM Shares/PAR 5 300 000 5 300 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	73 838 60	82 489 88	0 00 0 00	0 00	0 00	0 00
8 Sep 02 28 Sep 02 CUSIP 878388105	TELEDYNE TECHNOLOGIES INC COM Shares/PAR 6 600 000 6 600 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	114 180 00	118,821 20	0 00 0 00	0 00	0 00	0 00
8 Sep 02 28 Sep 02 CUSIP 88182F108	TETRA TECHNOLOGIES INC DEL COM Shares/PAR 5 200 000 5 200 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	102 232 00	105,280 51	0 00 0 00	0 00	0 00	0 00
8 Sep 02 28 Sep 02 CUSIP 887388104	TIMKEN CO COM Shares/PAR 4 900 000 4 900 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	87,758 00	88,870 88	0 00 0 00	0 00	0 00	0 00
8 Sep 02 28 Sep 02 CUSIP 817288205	URSTADT BIDDLE PPTYS INC CL A Shares/PAR 8,900 000 8,900 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	112 860 00	112,354 07	0 00 0 00	0 00	0 00	0 00
8 Sep 02 28 Sep 02 CUSIP 881811102	WORTHINGTON INDS INC COM Shares/PAR 5 600 000 5 600 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	102 368 00	101,185 88	0 00 0 00	0 00	0 00	0 00
8 Sep 02 25 Sep 02 CUSIP G37288108	GARMIN CORPORATION Shares/PAR 5 800 000 TRANSFER FROM ACCOUNT 28-02475	257 808 00	118,532 88	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764 Account Name FREEDOM FORUM INC-HOOVER -SL

Funding & Disbursement Detail

Security Receipts

Value date	Entry date	Security description	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
9 Sep 02		INVITROGEN CORP COM		384,121 00	108,573 55	0 00	0 00	0 00	0 00
26 Sep 02		Shares/PAR 2 800 000				0 00	0 00	0 00	0 00
21 Oct 02		HUDSON UTD BANCORP COM STK NPV		173,420 00	158,227 52	0 00	0 00	0 00	0 00
30 Oct 02		Shares/PAR 5 800 000				0 00	0 00	0 00	0 00
30 Oct 02		PLACED 5 800 00 PAR ON RECORD TO CORRECT				0 00	0 00	0 00	0 00
		CUSIP 44188104							
		INTERNAL SECURITY NUMBER FORMER SEC# 02408953							
Total security receipts									
				3,709,528 60	3,388,894 47	0 00	0 00	0 00	0 00

Security Deliveries

Value date	Entry date	Security description	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
21 Oct 02		##HUDSON UTD BANCORP COM DO NOT USE SEE SEC		- 173,420 00	- 158,227 52	0 00	0 00	0 00	0 00
28 Oct 02		Shares/PAR -5,800 000				0 00	0 00	0 00	0 00
28 Oct 02		REMOVED 5,800 00 PAR FROM RECORD TO CORRECT				0 00	0 00	0 00	0 00
		CUSIP 44188104							
		INTERNAL SECURITY NUMBER REFER TO SEC# 02408952							
Total security deliveries									
				- 173,420 00	- 158,227 52	0 00	0 00	0 00	0 00

Interfolio Transfers Out

Value date	Entry date	Security description	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
1 Oct 02		United States dollar		0 00	0 00	- 1,691 00	0 00	0 00	0 00
1 Oct 02		TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY				0 00	0 00	0 00	0 00
		ACCOUNT 28-02172, INC - CASH FREEDOM FORUM							
1 Nov 02		United States dollar		0 00	0 00	- 10,837 84	0 00	0 00	0 00
1 Nov 02		TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY				0 00	0 00	0 00	0 00
		ACCOUNT 28-02172, INC - CASH FREEDOM FORUM							
2 Dec 02		United States dollar		0 00	0 00	- 3 585 53	0 00	0 00	0 00
2 Dec 02		TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY				0 00	0 00	0 00	0 00
		ACCOUNT 28-02172, INC - CASH FREEDOM FORUM							
Total interfolio transfers out									
				0 00	0 00	- 16,094 17	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613764
 Account Name *FREEDOM FORUM INC-HOOVER -SL

◆ **Funding & Disbursement Detail**
Interportfolio Transfers In

<u>Value date</u> Entry date Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
8 Sep 02 8 Sep 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02475, *FREEDOM FORUM INC JP MORGN TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	8 798 806 50	0 00	0 00	0 00
Total Interportfolio transfers In		0 00	0 00	8,798,806 50	0 00	0 00	0 00
Total		3,538,108.60	3,228,486.95		0 00	0 00	0,00
Total unrealized gain/loss security disbursements less receipts							- 307,641 65

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 613764 Account Name: FREEDOM FORUM INC.HOOVER -SL

Capital Change Detail

Original security description/Asset ID Original cost Change description Payment Resulting security description/Asset ID Resulting cost Realized gain/loss

Equities

United States

4 Oct 02	CIMAREX ENERGY CO COM CUSIP 171798101	0 00	NOTE CORRECT EX-DATE IS 10-01-02 RESULT OF A STOCK DISTRIBUTION OF 831484	0 00	CIMAREX ENERGY CO COM CUSIP 171798101	28,698 01	0 00
			SHARES) OF CIMAREX ENERGY CO COM FOR EACH 1 SHARE(S) OF HELMERICH & PAYNE INC COM HELD				
4 Oct 02	HELMERICH & PAYNE INC COM	0 00	TO REFLECT ALLOCATION OF COST TO CIMAREX ENERGY CO COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 09 27 02	0 00		- 28,698 01	0 00

25 Nov 02	COOPER COS INC COM NEW CUSIP 21684402	0 00	RECEIVED 1,800 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 11-14 02, EX DATE 11 28-02	0 00	COOPER COS INC COM NEW CUSIP 21684402	0 00	0 00
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31 Dec 02	PAC SUNWEAR CAL INC COM CUSIP 68427100	0 00	RECEIVED 2,800 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12 18-02, EX DATE 12 31-02	0 00	PAC SUNWEAR CAL INC COM CUSIP 68427100	0 00	0 00
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Total United States 0 00 0 00 0 00 0 00

Total Equities 0 00 0 00 0 00 0 00

Total Payment Income 0 00 0 00 0 00 0 00

Portfolio Statements

1 JAN 02 - 31 DEC 02

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	Page
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Income & Expense Detail - Base Currency	9
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AUDITED

Account Name
FREEDOM FORUM, INC RETIREMENT PLAN J P MORGAN

Account Number
2202115

Questions?
If you have any questions about this report, call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager

JAMES R SCHILLER
CB35

*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ **Change in Book and Market Value**

Account number 2202115 Account Name FREEDOM FORUM, INC. - MORGAN

	Cost	Market Value	For more information
Opening balance	9 755 802 86	7 698 287 28	
Income received	74 088 40	74 086 40	See income & expense summary
Unrealized gain/loss change	0 00	- 1 979 852 19	See asset summary
Closing balance	9 829 889 26	5 792 521 49	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202115
Account Name FREEDOM FORUM, INC - MORGAN

◆ Change in Cash Value

Page 2 of 13

	Market value	Cost	For more information
Opening balance	0 00	0 00	
Income received	74 086 40	74 086 40	See Income & expense summary
Securities bought	- 74 086 40	74 086 40	See investment transaction summary
Closing balance	0 00	0 00	

Portfolio Statement

31 DEC 2002

Account number 2202115
Account Name FREEDOM FORUM, INC. - MORGAN

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
United States - USD							
MFO MORGAN J P INSTL FDS DISCIPLINED 549 054 17	10 5500000	EQTY FD CUSIP 816918793 0 00	5 792 521 49	9 829 889 26	- 4 037 367 77	0 00	- 4 037 367 77
Total USD		0 00	5,792,521 49	9,829,889 26	- 4,037,367 77	0 00	- 4,037,367 77
Total United States		0 00	5,792,521 49	9,829,889 26	- 4,037,367 77	0 00	- 4,037,367 77
Total Common Stock							
549 054 17		0 00	5,792,521 49	9,829,889 26	- 4,037,367 77	0 00	- 4 037,367 77
Total Equities							
549 054 17		0 00	5,792,521 49	9,829,889 26	- 4,037,367 77	0 00	- 4,037,367 77
Total		0 00	5,792,521 49	9,829,889 26	- 4,037,367 77	0 00	- 4,037,367 77
549,054 17		0 00	5,792,521 49	9,829,889 26	- 4,037,367 77	0 00	- 4,037,367 77

Portfolio Statement

31 DEC 02

Account number 2202115
Account Name FREEDOM FORUM, INC. - MORGAN

Pending Transactions Detail

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Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202115
Account Name FREEDOM FORUM, INC. - MORGAN

◆ Investment Transaction Summary

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Asset type	Transaction amount		Cost	Realized gain/loss		Total
	Principal	Accrued Interest		Market	Translation	
<i>Purchases</i>						
Equities						
Common stock	- 74,088 40	000	74,088 40	0 00	0 00	0 00
Total equities	- 74,086 40	000	74,086 40	0 00	0 00	0 00
Total purchases	- 74,086 40	000	74,086 40	0 00	0 00	0 00
Total	- 74,088 40	000	74,088 40	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202115
Account Name FREEDOM FORUM, INC. - MORGAN

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued interest		Market	Translation	Total	
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
26 Mar 02 28 Mar 02 Settled	MFO MORGAN J P INSTL FDS DISCIPLINED EQTY FD CUSIP 616918793	1 131 340 13 940000	15 770 91	000	15 770 91	0 00	0 00	0 00	0 00
26 Jun 02 28 Jun 02 Settled	MFO MORGAN J P INSTL FDS DISCIPLINED EQTY FD CUSIP 616918793	1 134 950 11 750000	13 335 64	000	13,335 64	0 00	0 00	0 00	0 00
26 Sep 02 3 Oct 02 Settled	MFO MORGAN J P INSTL FDS DISCIPLINED EQTY FD CUSIP 616918793	2 121 360 10 280000	21 807 59	000	21 807 59	0 00	0 00	0 00	0 00
20 Dec 02 31 Dec 02 Settled	MFO MORGAN J P INSTL FDS DISCIPLINED EQTY FD CUSIP 616918793	2 151 560 10 770000	- 23 172 26	000	23 172 26	0 00	0 00	0 00	0 00
Total United States - USD			- 74,086 40	000	74,086 40	0 00	0 00	0 00	0 00
Total common stock			- 74,086 40	000	74,086 40	0 00	0 00	0 00	0 00
Total equities			- 74,086 40	000	74,086 40	0 00	0 00	0 00	0 00
Total purchases		8,539 21	- 74,086 40	000	74,086 40	0 00	0 00	0 00	0 00
Total transactions			- 74,086 40	000	74,086 40	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202115
 Account Name FREEDOM FORUM, INC. - MORGAN

Income & Expense Summary

Type Receivables last period Receivables this period Amount received Tax recoverable last period Tax recoverable this period Tax claims received Earned income

Income

Equities

Common stock 0 00 0 00 74,086 40 0 00 74,086 40 0 00 0 00 0 00 0 00 74,086 40 0 00

Total equities 0 00 0 00 74,086 40 0 00 74,086 40 0 00 0 00 0 00 0 00 74,086 40 0 00

Total income 0 00 0 00 74,086 40 0 00 74,086 40 0 00 0 00 0 00 0 00 74,086 40 0 00

Net income & expenses 0 00 0 00 74,086 40 0 00 74,086 40 0 00 0 00 0 00 0 00 74,086 40 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202115
Account Name FREEDOM FORUM, INC - MORGAN

Income & Expense Detail - Base Currency

Page 9 of 13

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
United States - USD						
MFO MORGAN J P INSTL FDS DISCIPLINED EQT Y FD CUSIP 616918793 Ex date 28 MAR 02 / Pay date 28 MAR 02	0000 542 514 960	15 770 91	0 00	0 00	15,770 91	Received this period
MFO MORGAN J P INSTL FDS DISCIPLINED EQT Y FD CUSIP 616918793 Ex date 31 DEC 02 / Pay date 31 DEC 02	0000 546 802 610	23 172 28	0 00	0 00	23 172 28	Received this period
MFO MORGAN J P INSTL FDS DISCIPLINED EQT Y FD CUSIP 616918793 Ex date 03 OCT 02 / Pay date 03 OCT 02	0000 544 781 250	21 807 59	0 00	0 00	21 807 59	Received this period
MFO MORGAN J P INSTL FDS DISCIPLINED EQT Y FD CUSIP 616918793 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 543 848 300	13 335 64	0 00	0 00	13 335 64	Received this period
Total common stock		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		74,086 40	0 00	0 00	74,086 40	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		74,086 40	0 00	0 00	74,086 40	Earned income
Total equities		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		74,086 40	0 00	0 00	74,086 40	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		74,086 40	0 00	0 00	74,086 40	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202115
Account Name FREEDOM FORUM, INC. - MORGAN

◆ **Funding & Disbursement Summary**

Page 11 of 13

Transaction type	Receipts	Disbursements	Market value	Cost	<u>Transaction amount</u> Cost on gain/loss	Market	<u>Realized gain/loss</u> Translation	Total
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202115
Account Name FREEDOM FORUM, INC. - MORGAN

◆ Funding & Disbursement Detail

Page 12 of 13

<u>Value date</u>	<u>Security description</u>					<u>Realized gain/loss</u>	
<u>Entry date</u>	<u>Transaction description</u>	<u>Market value</u>	<u>Cost</u>	<u>Transaction amount</u>	<u>Market</u>	<u>Transiation</u>	<u>Total</u>
<u>Asset ID</u>							

NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202115
Account Name FREEDOM FORUM, INC - MORGAN

◆ Capital Change Detail

Page 13 of 13

Ex date	<u>Original security description/Asset ID</u> Shares	Original cost	Change description	Payment Amount	<u>Resulting security description/Asset ID</u> Shares	Resulting cost	Realized gain/loss Market Transiation
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NO DATA TO REPORT

Portfolio Statements

1 JAN 02 - 31 DEC 02

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1	Change in Book and Market Value
2	Change in Cash Value
3	Asset Summary
4	Asset Detail - Base Currency
5	Pending Transactions Detail
6	Investment Transaction Summary
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8	Income & Expense Summary
9	Income & Expense Detail - Base Currency
10	Funding & Disbursement Summary
11	Funding & Disbursement Detail
12	Capital Change Detail

AUDITED

Account Name
FREEDOM FORUM INC FAN ASSET MANAGEMENT

Account Number
2605621

Questions?
If you have any questions about this report, call your
Northern Trust account administrator

A Federal regulation allows certain clients to request
information regarding the time of day that investment
activity occurred in their accounts. If you require such
information, please call your Relationship Manager.

JAMES R SCHILLER
CBS3

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605621
Account Name ZZ*FREEDOM FORUM-FAN ASSETM-SL

Page 1 of 12

◆ Change in Book and Market Value

	Cost	Market value	For more information
Opening balance	861 22	861 22	
Miscellaneous cash receipts	9 127 11	9 127 11	See funding & disbursement summary
Total receipts	9 127 11	9 127 11	See funding & disbursement summary
Miscellaneous cash disbursements	9 127 11	9 127 11	See funding & disbursement summary
Interportfolio transfers out	63 76	63 76	See funding & disbursement summary
Total disbursements	9 190 87	9 190 87	See funding & disbursement summary
Income received	63 76	63 76	See income & expense summary
Accrued income change	861 22	861 22	See income & expense summary
Closing balance	0 00	0 00	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605621
Account Name ZZ*FREEDOM FORUM-FAN ASSETM-SL

◆ Change in Cash Value

Page 2 of 12

	Market value	Cost	For more information
Opening balance	0 00	0 00	
Miscellaneous cash receipts	9 127 11	9 127 11	See funding & disbursement summary
Total receipts	9 127 11	9 127 11	See funding & disbursement summary
Miscellaneous cash disbursements	9 127 11	9 127 11	See funding & disbursement summary
Interportfolio transfers out	63 76	- 63 76	See funding & disbursement summary
Total disbursements	9 190 87	9 190 87	See funding & disbursement summary
Income received	63 76	63 76	See income & expense summary
Closing balance	0 00	0 00	

Portfolio Statement

31 DEC 2002

Account number 2605621
Account Name ZZ*FREEDOM FORUM-FAN ASSETM-SL

Page 3 of 12

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market value incl accruals	%
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NO DATA TO REPORT

Portfolio Statement

31 DEC 2002

Account number 2605621
Account Name ZZ*FREEDOM FORUM-FAN ASSETM-SL

◆ Asset Detail - Base Currency

Page 4 of 12

Description Shares/PAR value	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
				Market	Translation	

NO DATA TO REPORT

Portfolio Statement

31 DEC 02

Account number 2605621
Account Name ZZ*FREEDOM FORUM-FAN ASSETM-SL

◆ Pending Transactions Detail

Page 5 of 12

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605621
Account Name ZZ*FREEDOM FORUM-FAN ASSETM-SL

◆ Investment Transaction Summary

Page 6 of 12

Asset type	Transaction amount		Cost	Market	Realized gain/loss		Total
	Principal	Accrued Interest			Translation		

NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605621
Account Name ZZ'FREEDOM FORUM-FAN ASSETM-SL

◆ Investment Transaction Detail

Page 7 of 12

<u>Trade date</u>	<u>Security description</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>		<u>Realized gain/loss</u>			
<u>Settle date</u>	<u>Asset ID</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>							

NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ **Income & Expense Summary**

Type Receivables last period Receivables this period Amount received Tax recoverable last period Tax recoverable this period Tax reclaimns received Earned income

<i>Income</i>						
Cash and cash equivalents						
Short term investment funds	861 22	0 00	63 76	0 00	0 00	797 46
Total cash and cash equivalents	861 22	0 00	63 76	0 00	0 00	- 797 46
Total income	861 22	0 00	63 76	0 00	0 00	- 797 46
Net income & expenses	861 22	0 00	63 76	0 00	0 00	797 46

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605621
Account Name ZZ'FREEDOM FORUM-FAN ASSETM-SL

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Cash and cash equivalents						
Short term investment funds						
United States USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	2 1620 0 000	861 22	0 00	0 00	861 22	Receivable last period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 DEC 01 / Pay date 02 JAN 02	0000 0 000	861 22	0 00	0 00	861 22	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP 824999AA4 Ex date 04 JAN 02 / Pay date 04 JAN 02	4716 0 000	797 46	0 00	0 00	797 46	Received this period
Total short term investment funds		861 22 0 00 63 76 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	861 22 0 00 63 76 0 00 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Total cash and cash equivalents		861 22 0 00 63 76 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	861 22 0 00 63 76 0 00 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Total income		861 22 0 00 63 76 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	861 22 0 00 63 76 0 00 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605621
Account Name ZZ*FREEDOM FORUM-FAN ASSETM-SL

Page 10 of 12

◆ Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Intra Portfolio Transfers Out	0 00	9 127 11	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Intra Portfolio Transfers In	9 127 11	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	63 76	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	9,127 11	- 9,190 87	0 00	0 00	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605621
Account Name ZZ*FREEDOM FORUM-FAN ASSETM-SL

Page 11 of 12

◆ Funding & Disbursement Detail *Intra Portfolio Transfers Out*

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
12 Feb 02	United States dollar	0 00	0 00	9 127 11	0 00	0 00	0 00
12 Feb 02	TRANSFERRED TO PRINCIPAL						
Total intra portfolio transfers out		0 00	0 00	- 9,127 11	0 00	0 00	0 00

Intra Portfolio Transfers In

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
12 Feb 02	United States dollar	0 00	0 00	9 127 11	0 00	0 00	0 00
12 Feb 02	TRANSFERRED TO PRINCIPAL						
Total intra portfolio transfers in		0 00	0 00	9 127 11	0 00	0 00	0 00

Interportfolio Transfers Out

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
7 Jan 02	United States dollar	0 00	0 00	63 76	0 00	0 00	0 00
7 Jan 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM						
Total interportfolio transfers out		0 00	0 00	- 63 76	0 00	0 00	0 00
Total		0 00	0 00		0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2605621
Account Name ZZ-FREEDOM FORUM-FAN ASSETM-SL

◆ Capital Change Detail

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Ex date	<u>Original security description/Asset ID</u> Shares	Original cost	Change description	Payment Amount	<u>Resulting security description/Asset ID</u> Shares	Resulting cost	Realized gain/loss <u>Market</u> Translation
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NO DATA TO REPORT

Portfolio Statements

1 JAN 02 - 31 DEC 02

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Account Name
FREEDOM FORUM RICE HALL JAMES & ASSOCIATES

Account Number
2613783

AUDITED

Questions?

If you have any questions about this report, call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager

JAMES R SCHILLER
CBJS

*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ **Change in Book and Market Value**

Account number: 813763
 Account Name: FREEDOM FORUM INC-RICE HAL-SL

	Cost	Market Value	For more information
Opening balance	0 00	0 00	
Interportfolio transfers in	828 265 00	828 265 00	See funding & disbursement summary
Security receipts	8 119 051 21	8 960 696 60	See funding & disbursement summary
Total receipts	10 047,316 21	9,888,961 60	See funding & disbursement summary
Interportfolio transfers out	- 4 788 82	- 4,788 82	See funding & disbursement summary
Total disbursements	- 4 788 82	- 4,788 82	See funding & disbursement summary
Income received	18 957 85	18,957 85	See income & expense summary
Expenses paid	- 5 527 00	- 5,527 00	See income & expense summary
Unrealized gain/loss change	0 00	180 340 89	See asset summary
Unrealized gain/loss on security movements	0 00	158 354 81	See funding & disbursement summary
Realized gain/loss	- 227 384 58	227,384 58	See realized gain/loss summary
Accrued income change	3 982 58	3 982 58	See income & expense summary
Closing balance	8 833 556 51	8 643 215 82	

2965 12

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 6813763
 Account Name: FREEDOM FORUM INC-RICE HAL-SL

◆ **Change in Cash Value**

	Market value	Cost	For more information
Opening balance	0 00	0 00	
Interportfolio transfers in	828,285 00	828,285 00	See funding & disbursement summary
Total receipts	828,285 00	828,285 00	See funding & disbursement summary
Interportfolio transfers out	- 4,788 82	- 4,788 82	See funding & disbursement summary
Total disbursements	- 4,788 82	- 4,788 82	See funding & disbursement summary
Income received	18 857 85	18 857 85	See income & expense summary
Expenses paid	- 5 527 00	- 5 527 00	See income & expense summary
Securities bought	- 801,427 58	- 801,427 58	See investment transaction summary
Securities sold	1,178,344 19	1,178,344 19	See investment transaction summary
Closing balance	1,314,823 96	1,314,823 96	

Portfolio Statement

31 DEC 2002

Account number 613783
Account Name *FREEDOM FORUM INC-RICE HAL-SL

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
United Kingdom - USD							
ADR SHIRE PHARMACEUTICALS GROUP PLC 8 800 00	18 8900000	SPONSORED ADR 0 00	82481R108 182 454 00	250,222 00	- 87 768 00	0 00	- 87 768 00
Total USD		0 00	162,454 00	250,222 00	- 87,768 00	0 00	- 87,768 00
Total United Kingdom		0 00	162,454 00	250,222 00	- 87,768 00	0 00	- 87,768 00
United States - USD							
ABM INDS INC COM 7 800 00	CUSIP 000957100 15 8900000	0 00	120 800 00	131,044 24	10 144 24	0 00	- 10 144 24
AMER FINL GROUP INC OH COM STK 7 100 00	CUSIP 025932104 23 0700000	0 00	163 787 00	178 576 71	- 15 779 71	0 00	- 15 779 71
AMER GREETINGS CORP CL A COM 14,200 00	CUSIP 026375105 15 8000000	0 00	224 360 00	238,908 62	- 15 548 62	0 00	- 15 548 62
AMERN ITALIAN PASTA CO CL A 4 400 00	CUSIP 027070101 35 8800000	0 00	158 312 00	168,441 10	- 8 129 10	0 00	- 8 129 10
AUTOLIV INC COM STK 8,100 00	CUSIP 052800109 20 8300000	0 00	169 533 00	180 508 84	- 10 975 84	0 00	- 10 975 84
AUTONATION INC DEL COM 14 800 00	CUSIP 05329W102 12 5600000	0 00	187,144 00	196,851 77	- 9,707 77	0 00	- 9 707 77
BAUSCH & LOMB INC COM 4 800 00	CUSIP 071707103 38 0000000	824 00	172,800 00	157,536 00	15 264 00	0 00	15 264 00
BLOCKBUSTER INC CL A CL A ISIN 13,000 00	#US0938791088 12 2500000	CUSIP 093879108 0 00	159,250 00	301 088 02	- 141,836 02	0 00	- 141,836 02
CARMAX INC COM 7 800 00	CUSIP 143130102 17 8800000	0 00	138 464 00	115,335 85	24,128 15	0 00	24 128 15
CENT PKG CORP COM 4 000 00	CUSIP 154785109 18 8600000	80 00	75,440 00	78 307 24	- 2 867 24	0 00	- 2 867 24
CIRCUIT CY STORES INC COM 12 600 00	CUSIP 172737108 7 4200000	220 50	83,482 00	115 685 84	- 22 173 84	0 00	- 22 173 84
DOWNEY FINL CORP COM 4 400 00	CUSIP 281018105 38 0000000	0 00	171 600 00	182,131 84	- 10 531 84	0 00	- 10 531 84

Portfolio Statement

31 DEC 2002

Account number 2613763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

Asset Detail - Base Currency

Description/Asset ID Local market price Income/expense Market value Cost Market Translation Total Unrealized gain/loss

Equities

Common stock

EMCOR GROUP INC COM CUSIP 280840100	3,300 00	0 00	174,933 00	180,530 81	14,402 38	0 00	14 402 39	
FOOT LOCKER INC COM CUSIP 344849104	17,200 00	0 00	180,800 00	184 383 85	18 238 15	0 00	18 238 15	
GARMIN CORPORATION CUSIP G37280109	7 300 00	0 00	213 890 00	148 888 87	65 223 13	0 00	65 223 13	
HAEMONETICS CORP MASS COM CUSIP 405024100	8 300 00	0 00	135,198 00	175 521 04	- 40,323 04	0 00	- 40 323 04	
HARMAN INTL INDS INC NEW CUSIP 413088109	4 700 00	0 00	278,650 00	240 385 82	39 284 38	0 00	39 284 38	
INGRAM MICRO INC CL A CUSIP 457153104	13,300 00	0 00	184 255 00	177,718 83	- 13 481 83	0 00	13 481 83	
INVIITROGEN CORP COM CUSIP 48185R100	7 800 00	0 00	244 082 00	284,526 83	- 40,484 83	0 00	- 40 484 83	
KEY ENERGY SVCS INC CUSIP 492914108	30 500 00	0 00	273 585 00	254 718 31	18,868 69	0 00	18 868 69	
LUBRIZOL CORP COM CUSIP 549271104	8 800 00	0 00	201,300 00	202 510 82	- 1 210 82	0 00	1 210 82	
MARTIN MARIETTA MATLS INC COM CUSIP 573284108	5 300 00	0 00	182 499 50	197 850 00	- 5,552 60	0 00	- 34 552 60	
MERCURY GEN CORP NEW COM CUSIP 589400100	3,900 00	0 00	148 582 00	173,588 08	- 27,024 08	0 00	27 024 08	
MFS GROUP INC COM CUSIP 553409103	18 500 00	0 00	91,410 00	87 879 00	3,531 00	0 00	3 531 00	
MATL INSTRS CORP COM CUSIP 636518102	1,800 00	0 00	81,731 00	44,181 25	17,549 75	0 00	17 549 75	
NOBLE ENERGY INC COM CUSIP 855044105	7,200 00	0 00	270,980 00	237,970 43	32,388 57	0 00	32 388 57	
O REILLY AUTOMOTIVE INC COM CUSIP 886091109	7 800 00	0 00	197,282 00	232,303 28	- 35 041 29	0 00	- 35 041 29	

The Northern Trust Company

Generated by The Northern Trust Company from periodic data c Jan 03

Portfolio Statement

31 DEC 2002

Account number 13763
Account Name FREEDOM FORUM INC-RICE HAL-SL

Asset Detail - Base Currency

Page 6 of 33

Description/Asset ID Accrued Income/expense Market value Cost Market Translation Total

Shares/PAR value Local market price Unrealized gain/loss

Equities

Common stock

OSHKOSH TRUCK CORP COM CUSIP 088239201	2 300 00	61 5000000	141 450 00	128 826 60	14 623 40	0 00	14 623 40
PRG-SCHULTZ INTL INC COM CUSIP 68357C107	8 100 00	8 9000000	80,980 00	82,693 32	- 1 703 32	0 00	- 1 703 32
R H DONNELLEY CORP COM NEW CUSIP 74955W307	10,100 00	29 3100000	286,031 00	253 118 78	42 911 22	0 00	42 911 22
REP SVCS INC COM CUSIP 760759100	12 200 00	20 9800000	255 858 00	248,866 80	5,989 20	0 00	5 989 20
REYNOLDS & REYNOLDS CO CL A COM CUSIP 781695105	11 400 00	25 4700000	280,358 00	285,030 70	5 327 30	0 00	5,327 30
SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100	8 600 00	22 4700000	148 302 00	148 802 28	500 28	0 00	- 500 28
SILICON VAL BANCSHARES COM N P CUSIP 827064108	8 600 00	18 2500000	156 950 00	184 228 62	- 37 279 62	0 00	- 37,279 62
SPEEDWAY MOTORSPORTS INC COM CUSIP 847788108	10 800 00	25 7800000	278 424 00	258 844 03	18,578 97	0 00	18 578 97
STEWART ENTERPRISES INC CL A COM CUSIP 880370105	21,500 00	5 5710000	119,778 50	101 363 47	18,413 03	0 00	18 413 03
T-HQ INC COM NEW CUSIP 872443403	11 300 00	13 2500000	149 725 00	132 446 69	17,278 31	0 00	17 278 31
TIDEWATER INC COM CUSIP 888423102	8 600 00	31 1000000	267 460 00	244,548 04	22 813 96	0 00	22 813 96
TOO INC COM STK CUSIP 890333107	8 800 00	23 5200000	232,848 00	237 028 87	4,180 87	0 00	- 4 180 87
UTO STATIONERS INC COM CUSIP 813004107	8 800 00	28 8010000	247,688 60	235 137 08	12 551 52	0 00	12 551 52
VALASSIS COMMUNICATIONS INC COM CUSIP 818866104	7 200 00	28 4300000	211 898 00	273 981 04	- 62 085 04	0 00	- 62 085 04
VALSPAR CORP COM CUSIP 820355104	5 000 00	44 1800000	750 00	189,528 00	21 374 00	0 00	21 374 00

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

31 DEC 2002

Account number 2613763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
VALUEVISION MEDIA CUSIP 82047K107 5 800 00 14 9800000		0 00	88,382 00	84 835 72	3,546 28	0 00	3 546 28
WEBEX INC COM CUSIP 84787L109 7 100 00 15 0000000		0 00	108,500 00	104,241 11	2,258 89	0 00	2,258 89
ZEBRA TECHNOLOGIES CORP CL A CUSIP 889207105 4 100 00 57 3000000		0 00	234 830 00	224,625 46	10 304 54	0 00	10 304 54
Total USD		2,908 50	8,161,955 10	8,264,527 99	- 102,572 89	0 00	- 102,572 89
Total United States		2,908 50	8,161,955 10	8,264,527 99	- 102,572 89	0 00	- 102,572 89
Total Common Stock							
411,600 00		2,908 50	8,324,409 10	8,514,749 89	- 190,340 89	0 00	- 190,340 89
Total Equities							
411,600 00		2,908 50	8,324,409 10	8,514,749 89	- 190,340 89	0 00	- 190,340 89

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
USD - United States dollar 1 0000000		1 074 08	1 314,823 98	1,314,823 98	0 00	0 00	0 00
Total short term investment funds - all currencies		1,074 08	1,314,823 98	1,314,823 98	0 00	0 00	0 00
Total short term investment funds - all countries		1,074 08	1,314,823 98	1,314,823 98	0 00	0 00	0 00
Total Short Term Investment Funds							
1,314,823.98		1,074 08	1,314,823 98	1,314,823 98	0 00	0 00	0 00

Portfolio Statement

31 DEC 2002

Account number 313783
 Account Name *FREEDOM FORUM INC-RICE HAL-SL

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Cash and Cash Equivalents</i>							
Short term investment funds							
Total Cash and Cash Equivalents							
	1,314,823 98	1,074 08	1,314,823 86	1,314,823 98	0 00	0 00	0 00
Total	1,728,423 96	3,982 56	9,839,233 06	9,829,573 95	- 190,340 89	0.00	- 190,340 89

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 13763
 Account Name: FREEDOM FORUM INC-RICE HAL-SL

Investment Transaction Summary

Asset type Transaction amount Principal Accrued interest Cost Market Realized gain/loss Transaction Total

Purchases

Equities	
Common stock	801,427 56
Total equities	801,427 56
Total purchases	801,427 56

Sales

Equities	
Common stock	1 178 344 18
Total equities	1,178,344 19
Total sales	1,178,344 19
Total	378,818 63

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 013763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	

Purchases

Equities								
Common stock								
United States - USD								
24 Sep 02	BAUSCH & LOMB INC COM	4 800 000	157 536 00	000	157,536 00	0 00	0 00	0 00
27 Sep 02	CUSIP 071707103							
Settled	STANDARD AND POORS SECURITIES / 338 00	32 750000						
11 Oct 02	CARMAX INC COM	3 848 000	- 57,939 81	000	57,939 61	0 00	0 00	0 00
17 Oct 02	CUSIP 143130102							
Settled	SPEAR LEEDS AND KELLOGG / 182 30	15 014800						
21 Nov 02	CENT PKG CORP COM	1,200 000	- 23,296 44	000	23,296 44	0 00	0 00	0 00
26 Nov 02	CUSIP 154785109							
Settled	BEAR, STEARNS SECURITIES CORP / 84 00	18 343700						
22 Nov 02	CENT PKG CORP COM	2 100 000	- 40 893 47	000	40,993 47	0 00	0 00	0 00
27 Nov 02	CUSIP 154785109							
Settled	BEAR STEARNS SECURITIES CORP / 147 00	19 450700						
25 Nov 02	CENT PKG CORP COM	300 000	- 6 009 33	000	6,009 33	0 00	0 00	0 00
28 Nov 02	CUSIP 154785109							
Settled	SPEAR LEEDS AND KELLOGG / 21 00	18 881100						
28 Nov 02	CENT PKG CORP COM	400 000	- 8,008 00	000	8,008 00	0 00	0 00	0 00
2 Dec 02	CUSIP 154785109							
Settled	BEAR STEARNS SECURITIES CORP / 28 00	18 950000						
13 Nov 02	EMCOR GROUP INC COM	300 000	- 14 354 48	000	14 354 48	0 00	0 00	0 00
18 Nov 02	CUSIP 29084Q100							
Settled	STIFEL NICOLAUS AND COMPAN / 18 00	47 788200						
14 Nov 02	EMCOR GROUP INC COM	300 000	- 14 842 64	000	14 842 64	0 00	0 00	0 00
18 Nov 02	CUSIP 29084Q100							
Settled	FRIEDMAN BILLING AND RAMSEY / 15 00	48 758800						
14 Nov 02	EMCOR GROUP INC COM	200 000	9,760 12	000	9 760 12	0 00	0 00	0 00
18 Nov 02	CUSIP 29084Q100							
Settled	JONES & ASSOCIATES / 10 00	48 750800						
15 Nov 02	EMCOR GROUP INC COM	200 000	- 8 822 82	000	8 822 82	0 00	0 00	0 00
20 Nov 02	CUSIP 29084Q100							
Settled	SPEAR LEEDS AND KELLOGG / 10 00	48 083100						
18 Nov 02	EMCOR GROUP INC COM	400 000	- 18 828 44	000	18 828 44	0 00	0 00	0 00
21 Nov 02	CUSIP 29084Q100							
Settled	CJS SECURITIES INC / 28 00	48 001100						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613763
 Account Name FREEDOM FORUM INC-RICE HAL-SL

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PA	Price	Transaction amount	Accrued interest	Cost	Market	Translation	Total
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Purchases

Equities

18 Nov 02	EMCOR GROUP INC COM	CUSIP 28084Q100	STIFEL NICOLAUS AND COMPAN / 133 00	1 800 000	- 92,322 33	000	000	92 322 33	000	000	0 00
22 Nov 02	STIFEL NICOLAUS AND COMPAN / 133 00	CUSIP 28084Q100		48 520700							
28 Oct 02	HARLAND JOHN H CO COM	CUSIP 412693103		900 000	- 20 861 10	000	000	20 861 10	000	000	0 00
31 Oct 02	STEPHENS INC / 54 00	CUSIP 412693103		23 118000							
29 Oct 02	HARLAND JOHN H CO COM	CUSIP 412693103		600 000	- 13 828 86	000	000	13 828 86	000	000	0 00
1 Nov 02	STEPHENS INC / 38 00	CUSIP 412693103		22 888100							
31 Oct 02	HARLAND JOHN H CO COM	CUSIP 412693103		300 000	- 8 741 80	000	000	8 741 80	000	000	0 00
5 Nov 02	STEPHENS INC / 18 00	CUSIP 412693103		22 413000							
7 Oct 02	HYPERION SOLUTIONS CORP COM	CUSIP 44814M104		600 000	- 11 155 68	000	000	11 155 68	000	000	0 00
10 Oct 02	INSTINET / 18 00	CUSIP 44814M104		18 562800							
11 Oct 02	NATL INSTRS CORP COM	CUSIP 636518102		300 000	- 6 846 18	000	000	6 846 18	000	000	0 00
17 Oct 02	INSTINET / 9 00	CUSIP 636518102		22 790800							
14 Oct 02	NATL INSTRS CORP COM	CUSIP 636518102		300 000	- 8,879 95	000	000	8,879 95	000	000	0 00
17 Oct 02	ROBERT W BAIRD & COMPANY INC MILWAUKEE	CUSIP 636518102		23 216500							
15 Oct 02	NATL INSTRS CORP COM	CUSIP 636518102	USA / 15 00	300 000	- 7 281 32	000	000	7,281 32	000	000	0 00
18 Oct 02	SANDERS MORRIS MUNDY / 15 00	CUSIP 636518102		24 154400							
18 Oct 02	NATL INSTRS CORP COM	CUSIP 636518102		1 000 000	- 23,093 80	000	000	23,093 80	000	000	0 00
21 Oct 02	UNTERBERG HARRIS / 50 00	CUSIP 636518102		23 043800							
10 Dec 02	PRG-SCHULTZ INTL INC COM	CUSIP 68357C107		1,200 000	- 10,741 08	000	000	10,741 08	000	000	0 00
13 Dec 02	DEUTSCHE BANK SECURITIES INC / 60 00	CUSIP 68357C107		8 800800							
11 Dec 02	PRG-SCHULTZ INTL INC COM	CUSIP 69357C107		1 200 000	- 10 809 12	000	000	10 809 12	000	000	0 00
18 Dec 02	DEUTSCHE BANK SECURITIES INC / 60 00	CUSIP 69357C107		8 857600							
12 Dec 02	PRG SCHULTZ INTL INC COM	CUSIP 69357C107		1,200 000	- 10,856 76	000	000	10,856 76	000	000	0 00
17 Dec 02	DEUTSCHE BANK SECURITIES INC / 80 00	CUSIP 69357C107		8 897300							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 613763
 Account Name: FREEDOM FORUM INC-RICE HAL-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Purchases

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total	Realized gain/loss
13 Dec 02	PRG-SCHULTZ INTL INC COM	CUSIP 69357C107		1 800 000		- 16 102 80	000	000	16 102 80	000	000	0 00	0 00
18 Dec 02	DEUTSCHE BANK SECURITIES INC / 90 00			8 896000									
18 Dec 02	PRG-SCHULTZ INTL INC COM	CUSIP 69357C107		3,700 000		- 34 183 58	000	000	34 183 58	000	000	0 00	0 00
19 Dec 02	DEUTSCHE BANK SECURITIES INC / 185 00			8 188800									
23 Dec 02	T-HQ INC COM NEW	CUSIP 872443A03		10 500 000		- 122,401 65	000	000	122,401 65	000	000	0 00	0 00
27 Dec 02	SOUTHWEST SECURITIES INC / 551 25			11 604800									
24 Dec 02	T-HQ INC COM NEW	CUSIP 872443A03		800 000		- 10 045 04	000	000	10 045 04	000	000	0 00	0 00
30 Dec 02	SOUTHWEST SECURITIES INC / 42 00			12 503800									
29 Oct 02	TIDEWATER INC COM	CUSIP 886423102		800 000		- 21,744 00	000	000	21,744 00	000	000	0 00	0 00
1 Nov 02	LYNCH JONES & RYAN / 40 00			27 130000									
26 Sep 02	4 KIDS ENTMT INC COM	CUSIP 350865101		600 000		- 13 461 30	000	000	13,461 30	000	000	0 00	0 00
1 Oct 02	ARCADIA INVESTMENT CORP / 38 00			22 375500									
Total United States - USD													0 00
Total common stock													0 00
Total equities													0 00
Total purchases													0 00

Equities

13 Dec 02	PRG-SCHULTZ INTL INC COM	CUSIP 69357C107		1 800 000		- 16 102 80	000	000	16 102 80	000	000	0 00	0 00
18 Dec 02	DEUTSCHE BANK SECURITIES INC / 90 00			8 896000									
18 Dec 02	PRG-SCHULTZ INTL INC COM	CUSIP 69357C107		3,700 000		- 34 183 58	000	000	34 183 58	000	000	0 00	0 00
19 Dec 02	DEUTSCHE BANK SECURITIES INC / 185 00			8 188800									
23 Dec 02	T-HQ INC COM NEW	CUSIP 872443A03		10 500 000		- 122,401 65	000	000	122,401 65	000	000	0 00	0 00
27 Dec 02	SOUTHWEST SECURITIES INC / 551 25			11 604800									
24 Dec 02	T-HQ INC COM NEW	CUSIP 872443A03		800 000		- 10 045 04	000	000	10 045 04	000	000	0 00	0 00
30 Dec 02	SOUTHWEST SECURITIES INC / 42 00			12 503800									
29 Oct 02	TIDEWATER INC COM	CUSIP 886423102		800 000		- 21,744 00	000	000	21,744 00	000	000	0 00	0 00
1 Nov 02	LYNCH JONES & RYAN / 40 00			27 130000									
26 Sep 02	4 KIDS ENTMT INC COM	CUSIP 350865101		600 000		- 13 461 30	000	000	13,461 30	000	000	0 00	0 00
1 Oct 02	ARCADIA INVESTMENT CORP / 38 00			22 375500									
Total United States - USD													0 00
Total common stock													0 00
Total equities													0 00
Total purchases													0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
Common stock								
United States - USD								
18 Oct 02 18 Oct 02 Settled	CARMAX INC COM CUSIP 143130102	- 0 880	12 73	000	- 12 64	0 08	0 00	0 09
		0 000000						
18 Oct 02 21 Oct 02 Settled	CEC ENTMT INC COM CUSIP 125137109 SPEAR LEEDS AND KELLOGG / 155 00 OTHER CHARGES 2 42	- 3,100 000	80,102 20	000	- 111,008 08	- 30,805 88	0 00	- 30,805 88
		25 890200						
30 Oct 02 4 Nov 02 Settled	COHERENT INC COM CUSIP 182479103 SOUTHWEST SECURITIES INC / 231 00 OTHER CHARGES 2 18	- 4,400 000	71 991 50	000	- 93,771 33	- 21,779 83	0 00	21,779 83
		16 414700						
31 Oct 02 5 Nov 02 Settled	COHERENT INC COM CUSIP 182479103 SOUTHWEST SECURITIES INC / 63 00 OTHER CHARGES 64	- 1 200 000	21 115 18	000	- 25 571 04	- 4,455 88	0 00	- 4 455 88
		17 649000						
1 Nov 02 8 Nov 02 Settled	COHERENT INC COM CUSIP 182479103 SOUTHWEST SECURITIES INC / 63 00 OTHER CHARGES 64	- 1 200 000	21,171 32	000	- 25 571 04	- 4,399 72	0 00	- 4 399 72
		17 685800						
4 Nov 02 7 Nov 02 Settled	COHERENT INC COM CUSIP 182479103 SOUTHWEST SECURITIES INC / 47 25 OTHER CHARGES 50	- 900 000	16,378 87	000	- 19,178 28	- 2,799 41	0 00	2 799 41
		18 251800						
5 Nov 02 8 Nov 02 Settled	COHERENT INC COM CUSIP 182479103 SOUTHWEST SECURITIES INC / 52 50 OTHER CHARGES 55	- 1,000 000	18,206 15	000	- 21 309 20	- 3 103 05	0 00	- 3 103 05
		18 259200						
5 Dec 02 10 Dec 02 Settled	ELECTRONICS BOUTIQUE HLDGS CORP COM CUSIP 286045109 SOUTHWEST SECURITIES INC / 35 70 OTHER CHARGES 61	- 680 000	20,070 75	000	- 18 596 82	473 83	0 00	473 83
		29 589200						
8 Dec 02 11 Dec 02 Settled	ELECTRONICS BOUTIQUE HLDGS CORP COM CUSIP 286045109 SOUTHWEST SECURITIES INC / 21 00 OTHER CHARGES 38	- 400 000	11,690 80	000	- 11 527 60	163 20	0 00	163 20
		29 280400						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 613763 Account Name: FREEDOM FORUM INC-RICE HAL-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Market Transaction Realized gain/loss Trade Status

Sales

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Market	Transaction	Realized gain/loss	Trade Status
8 Dec 02	ELECTRONICS BOUTIQUE HLDGS CORP COM	CUSIP 288045109		- 200 000	5 438 77	- 5 438 77	000	- 5 763 80		- 327 03	0 00	- 327 03
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 10 50											
12 Dec 02	ELECTRONICS BOUTIQUE HLDGS CORP COM	CUSIP 288045108		- 1 800 000	46 811 28	- 46 811 28	000	- 51 887 83		- 4 956 37	0 00	- 4 956 37
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 84 50											
11 Dec 02	ELECTRONICS BOUTIQUE HLDGS CORP COM	CUSIP 288045108		- 1 200 000	30 518 51	- 30 518 51	000	- 34 539 00		- 4 019 48	0 00	- 4 019 48
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 83 00											
17 Dec 02	ELECTRONICS BOUTIQUE HLDGS CORP COM	CUSIP 288045109		- 820 000	15 558 82	- 15 558 82	000	- 17,845 15		- 2,286 53	0 00	- 2,286 53
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 32 55											
11 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 300 000	5 818 82	- 300 000	000	- 8 747 84		- 928 02	0 00	- 928 02
	OTHER CHARGES											
	JONES & ASSOCIATES / 15 00											
12 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 300 000	5 688 82	- 300 000	000	- 8 747 84		- 1 048 02	0 00	- 1 048 02
	OTHER CHARGES											
	JONES & ASSOCIATES / 15 00											
12 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 300 000	5 713 53	- 300 000	000	- 8 747 84		- 1 034 31	0 00	- 1 034 31
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 15 75											
11 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 300 000	5 818 82	- 300 000	000	- 8 747 84		- 928 02	0 00	- 928 02
	OTHER CHARGES											
	JONES & ASSOCIATES / 15 00											
12 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 300 000	5 688 82	- 300 000	000	- 8 747 84		- 1 048 02	0 00	- 1 048 02
	OTHER CHARGES											
	JONES & ASSOCIATES / 15 00											
13 Nov 02	FWD AIR CORP COM	CUSIP 349853101		500 000	9 648 20	9 648 20	000	- 11 246 40		1 598 20	0 00	- 1,598 20
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 28 25											
15 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 200 000	3,799 88	- 200 000	000	- 4,498 58		- 698 68	0 00	- 698 68
	OTHER CHARGES											
	JONES & ASSOCIATES / 10 00											
20 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 200 000	3,799 88	- 200 000	000	- 4,498 58		- 698 68	0 00	- 698 68
	OTHER CHARGES											
	JONES & ASSOCIATES / 10 00											

Equities

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Market	Transaction	Realized gain/loss	Trade Status
8 Dec 02	ELECTRONICS BOUTIQUE HLDGS CORP COM	CUSIP 288045109		- 200 000	5 438 77	- 5 438 77	000	- 5 763 80		- 327 03	0 00	- 327 03
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 10 50											
12 Dec 02	ELECTRONICS BOUTIQUE HLDGS CORP COM	CUSIP 288045108		- 1 800 000	46 811 28	- 46 811 28	000	- 51 887 83		- 4 956 37	0 00	- 4 956 37
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 84 50											
11 Dec 02	ELECTRONICS BOUTIQUE HLDGS CORP COM	CUSIP 288045108		- 1 200 000	30 518 51	- 30 518 51	000	- 34 539 00		- 4 019 48	0 00	- 4 019 48
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 83 00											
17 Dec 02	ELECTRONICS BOUTIQUE HLDGS CORP COM	CUSIP 288045109		- 820 000	15 558 82	- 15 558 82	000	- 17,845 15		- 2,286 53	0 00	- 2,286 53
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 32 55											
11 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 300 000	5 818 82	- 300 000	000	- 8 747 84		- 928 02	0 00	- 928 02
	OTHER CHARGES											
	JONES & ASSOCIATES / 15 00											
12 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 300 000	5 688 82	- 300 000	000	- 8 747 84		- 1 048 02	0 00	- 1 048 02
	OTHER CHARGES											
	JONES & ASSOCIATES / 15 00											
12 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 300 000	5 713 53	- 300 000	000	- 8 747 84		- 1 034 31	0 00	- 1 034 31
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 15 75											
11 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 300 000	5 818 82	- 300 000	000	- 8 747 84		- 928 02	0 00	- 928 02
	OTHER CHARGES											
	JONES & ASSOCIATES / 15 00											
12 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 300 000	5 688 82	- 300 000	000	- 8 747 84		- 1 048 02	0 00	- 1 048 02
	OTHER CHARGES											
	JONES & ASSOCIATES / 15 00											
13 Nov 02	FWD AIR CORP COM	CUSIP 349853101		500 000	9 648 20	9 648 20	000	- 11 246 40		1 598 20	0 00	- 1,598 20
	OTHER CHARGES											
	SOUTHWEST SECURITIES INC / 28 25											
15 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 200 000	3,799 88	- 200 000	000	- 4,498 58		- 698 68	0 00	- 698 68
	OTHER CHARGES											
	JONES & ASSOCIATES / 10 00											
20 Nov 02	FWD AIR CORP COM	CUSIP 349853101		- 200 000	3,799 88	- 200 000	000	- 4,498 58		- 698 68	0 00	- 698 68
	OTHER CHARGES											
	JONES & ASSOCIATES / 10 00											

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 813763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities								
29 Oct 02 1 Nov 02 Settled	OM GROUP INC CUSIP 870872100 SPEAR LEEDS AND KELLOGG / 95 00 OTHER CHARGES 86	- 1,900 000 11 428100	21,817 73	000	- 100 528 89	- 78 908 28	0 00	- 78,908 28
19 Dec 02 24 Dec 02 Settled	OSHKOSH TRUCK CORP COM CUSIP 888239201 LYNCH JONES & RYAN / 125 00 OTHER CHARGES 4 38	- 2 500 000 58 183200	145 278 82	000	- 139 669 87	5 608 85	0 00	5 608 85
17 Sep 02 20 Sep 02 Settled	PALL CORP COM CUSIP 698429307 INSTINET / 66 00 OTHER CHARGES 1 70	- 3 300 000 17 050100	58,197 83	000	58 427 36	- 229 73	0 00	- 229 73
18 Sep 02 23 Sep 02 Settled	PALL CORP COM CUSIP 698429307 SPEAR LEEDS AND KELLOGG / 135 00 OTHER CHARGES 1 34	- 2 700 000 18 398800	44 135 02	000	- 45,872 84	- 1,737 62	0 00	- 1 737 62
19 Sep 02 24 Sep 02 Settled	PALL CORP COM CUSIP 698429307 STANDARD AND POORS SECURITIES / 90 00 OTHER CHARGES 7 3	- 1,500 000 18 157200	24 145 07	000	- 25,484 30	- 1,319 23	0 00	- 1 319 23
20 Sep 02 25 Sep 02 Settled	PALL CORP COM CUSIP 698429307 STANDARD AND POORS SECURITIES / 84 00 OTHER CHARGES 8 7	- 1,400 000 15 882300	22 150 55	000	- 23 766 68	- 1,816 13	0 00	- 1,816 13
2 Dec 02 5 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 60 00 OTHER CHARGES 88	- 1,200 000 24 405100	29 225 23	000	- 27 387 88	1,837 27	0 00	1 837 27
3 Dec 02 8 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 21 00 OTHER CHARGES 3 1	- 420 000 23 855200	8,897 87	000	- 9 585 78	412 08	0 00	412 08
4 Dec 02 8 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 50 00 OTHER CHARGES 7 2	- 1 000 000 23 789500	23,738 78	000	- 22,823 30	815 48	0 00	815 48

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2813763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total	
			Principal	Accrued Interest		Market	Translation			
Sales										
Equities										
5 Dec 02 10 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 10 50 OTHER CHARGES 15	- 210 000 23 682500	4,862 68	000	- 4 782 89	169 79	0 00		169 79	
6 Dec 02 11 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 30 00 OTHER CHARGES 43	- 600 000 23 388100	14,008 43	000	- 13 693 98	314 45	0 00		314 45	
9 Dec 02 12 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 30 00 OTHER CHARGES 43	- 600 000 23 391200	14 004 29	000	- 13 693 98	310 31	0 00		310 31	
10 Dec 02 13 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 45 00 OTHER CHARGES 63	- 900 000 22 944000	20,603 97	000	- 20 540 97	63 00	0 00		63 00	
11 Dec 02 16 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 60 00 OTHER CHARGES 84	- 1,200 000 22 983700	27,519 60	000	- 27,387 98	131 64	0 00		131 64	
12 Dec 02 17 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 30 00 OTHER CHARGES 43	- 600 000 23 393700	14,005 79	000	- 13 693 98	311 81	0 00		311 81	
13 Dec 02 18 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 22 00 OTHER CHARGES 31	- 440 000 23 239100	10,202 89	000	10,042 25	160 64	0 00		160 64	
18 Dec 02 19 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 38 50 OTHER CHARGES 52	- 730 000 23 377100	17 028 28	000	- 18 486 76	581 50	0 00		581 50	
17 Dec 02 20 Dec 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 SPEAR LEEDS AND KELLOGG / 70 00 OTHER CHARGES 98	- 1,400 000 23 232400	32,454 38	000	- 31,564 12	890 26	0 00		890,26	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 013783
Account Name *FREEDOM FORUM INC-RICE HAL-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transiation	

Sales

Equities								
18 Dec 02	SENSIENT TECHNOLOGIES CORP COM	- 800 000	20,871 20	000	- 20 291 22	378 88	0 00	378 98
23 Dec 02	CUSIP 81725T100							
Settled	SPEAR LEEDS AND KELLOGG / 45 00 OTHER CHARGES 83	23 018700						
18 Dec 02	SENSIENT TECHNOLOGIES CORP COM	- 1 100 000	25 347 74	000	- 24 800 38	547 38	0 00	547 38
24 Dec 02	CUSIP 81725T100							
Settled	SPEAR LEEDS AND KELLOGG / 55 00 OTHER CHARGES 77	23 094100						
10 Oct 02	SYMBOL TECHNOLOGIES INC COM	- 13,500 000	89,151 64	000	- 125 841 53	- 58,489 89	0 00	58 489 89
18 Oct 02	CUSIP 871508107							
Settled	SPEAR LEEDS AND KELLOGG / 875 00 OTHER CHARGES 2 11	5 172500						
23 Oct 02	4 KIDS ENTMT INC COM	- 600 000	17 418 75	000	- 13 481 30	3 958 45	0 00	3 958 45
28 Oct 02	CUSIP 350865101							
Settled	SPEAR LEEDS AND KELLOGG / 38 00 OTHER CHARGES 53	29 093800						
Total United States - USD			1,178,344 19	000	- 1,405,728 78	- 227,384 59	0 00	- 227,384 59
Total common stock			1,178,344 19	000	- 1,405,728 78	- 227,384 59	0 00	- 227,384 59
Total equities			1,178,344 19	000	- 1,405,728 78	- 227,384 59	0 00	- 227,384 59
Total sales		- 63,500 88	1,178,344 19	000	- 1,405,728 78	- 227,384 59	0 00	- 227,384 59
Total transactions			378,918,83	000	- 604,301,22	- 227,384 59	0 00	- 227,384 59

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 813763
 Account Name: FREEDOM FORUM INC-RICE HAL-SL

Income & Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned Income
------	-------------------------	-------------------------	-----------------	-----------------------------	-----------------------------	-----------------------	---------------

Income							
Equities							
Common stock	0 00	2 808 50	16 898 50	0 00	0 00	0 00	19 807 00
Total equities	0 00	2 808 50	16 898 50	0 00	0 00	0 00	19 807 00

Cash and cash equivalents							
Short term investment funds	0 00	1 074 08	3 058 45	0 00	0 00	0 00	4 133 51
Total cash and cash equivalents	0 00	1 074 08	3 058 45	0 00	0 00	0 00	4 133 51

Expense							
Payables last period	0 00	3 882 58	18 957 95	0 00	0 00	0 00	23 840 51
Payables this period							
Amount paid							
Tax recoverable last period							
Tax recoverable this period							
Tax reclaims received							
Expenses recognized							

Cash and cash equivalents							
Currency	0 00	0 00	- 5 527 00	0 00	0 00	0 00	5 527 00
Total cash and cash equivalents	0 00	0 00	- 5 527 00	0 00	0 00	0 00	- 5 527 00
Total expense	0 00	0 00	- 5 527 00	0 00	0 00	0 00	- 5 527 00
Net income & expenses	0 00	3 882 58	14 430 95	0 00	0 00	0 00	18 413 51

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 613763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
United States - USD						
BAUSCH & LOMB INC COM	1300 4 800 000	624 00	0 00	0 00	624 00	Receivable this period
CUSIP 071707103 Ex date 27 NOV 02 / Pay date 02 JAN 03						
CENT PKG CORP COM	0150 4 000 000	60 00	0 00	0 00	60 00	Receivable this period
CUSIP 154785109 Ex date 27 DEC 02 / Pay date 14 JAN 03						
CIRCUIT CY STORES INC COM	0175 12 800 000	220 50	0 00	0 00	220 50	Receivable this period
CUSIP 172737108 Ex date 27 DEC 02 / Pay date 15 JAN 03						
REYNOLDS & REYNOLDS CO CL A COM	1100 11 400 000	1 254 00	0 00	0 00	1,254 00	Receivable this period
CUSIP 781895105 Ex date 13 DEC 02 / Pay date 11 JAN 03						
VALSPAR CORP COM	1500 5 000 000	750 00	0 00	0 00	750 00	Receivable this period
CUSIP 920355104 Ex date 27 DEC 02 / Pay date 15 JAN 03						
ABM INDS INC COM	0000 7,800 000	702 00	0 00	0 00	702 00	Received this period
CUSIP 000957100 Ex date 05 NOV 02 / Pay date 05 NOV 02						
AMER FINL GROUP INC OH COM STK	0000 7,100 000	887 50	0 00	0 00	887 50	Received this period
CUSIP 025932104 Ex date 25 OCT 02 / Pay date 25 OCT 02						
AUTOLIV INC COM STK	0000 8 100 000	891 00	0 00	0 00	891 00	Received this period
CUSIP 052800109 Ex date 05 DEC 02 / Pay date 05 DEC 02						
BLOCKBUSTER INC CL A CL A ISIN #US0936781088	0000 13 000 000	260 00	0 00	0 00	260 00	Received this period
CUSIP 093678108 Ex date 02 DEC 02 / Pay date 02 DEC 02						
CIRCUIT CY STORES INC COM	0000 12,600 000	220 50	0 00	0 00	220 50	Received this period
CUSIP 172737108 Ex date 15 OCT 02 / Pay date 15 OCT 02						
DOWNEY FINL CORP COM	0000 4,400 000	388 00	0 00	0 00	388 00	Received this period
CUSIP 281018105 Ex date 28 NOV 02 / Pay date 29 NOV 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
HARMAN INTL INDS INC NEW	0000 4 700 000	117 50	0 00	0 00	117 50	Received this period
CUSIP 413088109 Ex date 27 NOV 02 / Pay date 27 NOV 02						
LUBRIZOL CORP COM	0000 8,600 000	1 716 00	0 00	0 00	1,716 00	Received this period
CUSIP 549271104 Ex date 10 DEC 02 / Pay date 10 DEC 02						
MARTIN MARIETTA MATLS INC COM	0000 5,300 000	785 00	0 00	0 00	785 00	Received this period
CUSIP 573284106 Ex date 31 DEC 02 / Pay date 31 DEC 02						
MERCURY GEN CORP NEW COM	0000 3,900 000	1,170 00	0 00	0 00	1,170 00	Received this period
CUSIP 589400100 Ex date 28 SEP 02 / Pay date 28 SEP 02						
MERCURY GEN CORP NEW COM	0000 3,900 000	1,170 00	0 00	0 00	1,170 00	Received this period
CUSIP 589400100 Ex date 28 DEC 02 / Pay date 28 DEC 02						
NOBLE ENERGY INC COM	0000 7,200 000	288 00	0 00	0 00	288 00	Received this period
CUSIP 655044105 Ex date 25 NOV 02 / Pay date 25 NOV 02						
OSHKOSH TRUCK CORP COM	0000 4,800 000	414 00	0 00	0 00	414 00	Received this period
CUSIP 888239201 Ex date 13 NOV 02 / Pay date 13 NOV 02						
SENSIENT TECHNOLOGIES CORP COM	0000 17 800 000	2 506 00	0 00	0 00	2 506 00	Received this period
CUSIP 81725T100 Ex date 02 DEC 02 / Pay date 02 DEC 02						
SPEEDWAY MOTORSPORTS INC COM	0000 10 800 000	3,240 00	0 00	0 00	3,240 00	Received this period
CUSIP 847788108 Ex date 14 NOV 02 / Pay date 14 NOV 02						
SYMBOL TECHNOLOGIES INC COM	0000 13 500 000	135 00	0 00	0 00	135 00	Received this period
CUSIP 871508107 Ex date 07 OCT 02 / Pay date 07 OCT 02						
TIDEWATER INC COM	0000 8,600 000	1 290 00	0 00	0 00	1,290 00	Received this period
CUSIP 888423102 Ex date 12 DEC 02 / Pay date 12 DEC 02						
VALSPAR CORP COM	0000 5 000 000	700 00	0 00	0 00	700 00	Received this period
CUSIP 920355104 Ex date 15 OCT 02 / Pay date 15 OCT 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 613763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Total common stock						
		0 00	0 00	0 00	0 00	Receivable last period
		2,908 50	0 00	0 00	2,908 50	Receivable this period
		16,898 50	0 00	0 00	16,898 50	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		19,807 00	0 00	0 00	19,807 00	Earned Income
Total equities						
		0 00	0 00	0 00	0 00	Receivable last period
		2,908 50	0 00	0 00	2,908 50	Receivable this period
		16,898 50	0 00	0 00	16,898 50	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		19,807 00	0 00	0 00	19,807 00	Earned Income
Cash and cash equivalents						
Short term investment funds						
United States - USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	1 0557 9 642 330	1 074 08	0 00	0 00	1 074 08	Receivable this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 OCT 02 / Pay date 01 NOV 02	0000 988 393 540	1,100 43	0 00	0 00	1,100 43	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 NOV 02 / Pay date 02 DEC 02	0000 3 618 820	1,014 33	0 00	0 00	1 014 33	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 SEP 02 / Pay date 01 OCT 02	0000 1,170 000	944 89	0 00	0 00	944 89	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

► **Income & Expense Detail - Base Currency**

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
Total short term investment funds						
		0 00	0 00	0 00	0 00	Receivable last period
		1,074 06	0 00	0 00	1,074 06	Receivable this period
		3,059 45	0 00	0 00	3,059 45	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		<u>4,133 51</u>	<u>0 00</u>	<u>0 00</u>	<u>4,133 51</u>	<u>Earned income</u>
Total cash and cash equivalents						
		0 00	0 00	0 00	0 00	Receivable last period
		1,074 06	0 00	0 00	1,074 06	Receivable this period
		3,059 45	0 00	0 00	3,059 45	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		<u>4,133 51</u>	<u>0 00</u>	<u>0 00</u>	<u>4,133 51</u>	<u>Earned income</u>
Total Income						
		0 00	0 00	0 00	0 00	Receivable last period
		3,882 56	0 00	0 00	3,882 56	Receivable this period
		19,857 85	0 00	0 00	19,857 85	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		<u>23,840 51</u>	<u>0 00</u>	<u>0 00</u>	<u>23,840 51</u>	<u>Earned income</u>
Expense						
Cash and cash equivalents						
Currency						
United States - USD						
PAID RICE HALL JAMES INVESTMENT	0000	- 5,527 00	0 00	0 00	- 5,527 00	Paid this period
REPRESENTS MANAGEMENT FEES FOR PERIOD	0 000					
8/8/02-8/30/02, INVOICE#0902-185						
Value date 28 OCT 02 / Entry date 29 OCT 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

◆ **Income & Expense Detail - Base Currency**

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Expense</i>						
Cash and cash equivalents						
Total currency		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 5,527 00	0 00	0 00	- 5,527 00	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 5,527 00	0 00	0 00	- 5,527 00	Expenses recognized
Total cash and cash equivalents		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 5,527 00	0 00	0 00	- 5,527 00	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 5,527 00	0 00	0 00	- 5,527 00	Expenses recognized
Total expense		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 5,527 00	0 00	0 00	- 5,527 00	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 5,527 00	0 00	0 00	- 5,527 00	Expenses recognized

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 813763 Account Name: FREEDOM FORUM INC-RICE HAL-SL

Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Security Receipts	0 00	0 00	8 860,888 60	9 118 051 21	0 00	0 00	0 00	0 00
Portfolio Transfers Out	0 00	- 4 788 82	0 00	0 00	0 00	0 00	0 00	0 00
Portfolio Transfers In	828 285 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total	828,285.00	- 4,788.82	8,860,888.60	9,119,051.21	0.00	0.00	0.00	0.00
Total unrealized gains/losses security disbursements less receipts								158,354.81

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613783
Account Name 'FREEDOM FORUM INC-RICE HAL-SL

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Funding & Disbursement Detail Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Transaction amount Cost Cost on gain/loss	Market	Realized gain/loss Translation	Total
8 Sep 02 24 Sep 02 CUSIP 000997100	ABM INDS INC COM Shares/PAR 7 800 000 7 800 00 SHARES TRANSFERRED FROM ACCOUNT 26 02475	127 820 00	131,044 24 0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 02481R108	ADR SHIRE PHARMACEUTICALS GROUP PLC SPONSORED ADR Shares/PAR 8,600 000 8 600 00 SHARES TRANSFERRED FROM ACCOUNT 26 02475	245 022 60	250,222 00 0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 028932104	AMER FINL GROUP INC OH COM STK Shares/PAR 7,100 000 7 100 00 SHARES TRANSFERRED FROM ACCOUNT 26 02475	169 193 00	179 576 71 0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 026376106	AMER GREETINGS CORP CL A COM Shares/PAR 14 200 000 14,200 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	239 412 00	239 908 62 0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 027070101	AMERN ITALIAN PASTA CO CL A Shares/PAR 4,400 000 4,400 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	154 660 00	166 441 10 0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 052800108	AUTOLIV INC COM STK Shares/PAR 8 100 000 8 100 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	180 387 00	180 508 84 0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 05329W102	AUTONATION INC DEL COM Shares/PAR 8,900 000 8,900 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	114 898 00	117,010 87 0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 125137108	CEC ENTMT INC COM Shares/PAR 3 100 000 3,100 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	111,755 00	111,008 06 0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 172737108	CIRCUIT CY STORES INC COM Shares/PAR 12 600 000 12,600 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	179,550 00	173 074 72 0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 182479103	COHERENT INC COM Shares/PAR 8 700 000 8 700 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	174,000 00	185 400 89 0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613763
Account Name: FREEDOM FORUM INC-RICE HAL-SL

Funding & Disbursement Detail

Security Receipts

Value date	Entry date	Security description	Asset ID	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
8 Sep 02	1 Oct 02	DOWNNEY FINL CORP COM		Shares/PAR 4 400 000	170,544 00	182 131 84	0 00	0 00	0 00	0 00
		28-02475 4 400 00 SHARES TRANSFERRED FROM ACCOUNT								
8 Sep 02	1 Oct 02	ELECTRONICS BOUTIQUE HLDGS CORP COM		Shares/PAR 4,900 000	135 681 00	141 140 10	0 00	0 00	0 00	0 00
		28-02475 4,900 00 SHARES TRANSFERRED FROM ACCOUNT								
8 Sep 02	1 Oct 02	FOOT LOCKER INC COM		Shares/PAR 17,200 000	182,024 00	164 383 85	0 00	0 00	0 00	0 00
		28-02475 17,200 00 SHARES TRANSFERRED FROM ACCOUNT								
8 Sep 02	1 Oct 02	FWD AIR CORP COM		Shares/PAR 5,700 000	124,317 00	127,883 54	0 00	0 00	0 00	0 00
		28-02475 5 700 00 SHARES TRANSFERRED FROM ACCOUNT								
8 Sep 02	1 Oct 02	HAEMONETICS CORP MASS COM		Shares/PAR 8,300 000	173 585 00	175 521 04	0 00	0 00	0 00	0 00
		28-02475 8,300 00 SHARES TRANSFERRED FROM ACCOUNT								
8 Sep 02	1 Oct 02	HARMAN INTL INDS INC NEW		Shares/PAR 4,700 000	242 003 00	240 365 82	0 00	0 00	0 00	0 00
		28-02475 4,700 00 SHARES TRANSFERRED FROM ACCOUNT								
8 Sep 02	1 Oct 02	INGRAM MICRO INC CL A		Shares/PAR 13 300 000	172 368 00	177,718 83	0 00	0 00	0 00	0 00
		28-02475 13,300 00 SHARES TRANSFERRED FROM ACCOUNT								
8 Sep 02	1 Oct 02	KEY ENERGY SVCS INC		Shares/PAR 30,500 000	234,850 00	254,718 31	0 00	0 00	0 00	0 00
		28-02475 30,500 00 SHARES TRANSFERRED FROM ACCOUNT								
8 Sep 02	1 Oct 02	LUBRIZOL CORP COM		Shares/PAR 8,800 000	202 224 00	202,510 82	0 00	0 00	0 00	0 00
		28-02475 8,800 00 SHARES TRANSFERRED FROM ACCOUNT								
8 Sep 02	2 Oct 02	MARTIN MARIETTA MATLS INC COM		Shares/PAR 5,300 000	187,001 00	187,050 80	0 00	0 00	0 00	0 00
		28-02475 5,300 00 SHARES TRANSFERRED FROM ACCOUNT								

Portfolio Statement

1 JAN 02 - 31 DEC 02

Funding & Disbursement Detail

Security Receipts

Account number: 2613763
 Account Name: FREEDOM FORUM INC-RICE HAL-SL

Value date	Entry date	Asset ID	Security description	Market value	Cost	Transaction amount	Realized gain/loss	Total
8 Sep 02	2 Oct 02		MERCURY GEN CORP NEW COM Shares/PAR 3,800 000	170 937 00	173,586 06	0 00	0 00	0 00
			CUVIP 888400100 3 900 00 SHARES TRANSFERRED FROM ACCOUNT					
8 Sep 02	1 Oct 02		MPS GROUP INC COM Shares/PAR 18,500 000	80 750 00	87,878 00	0 00	0 00	0 00
			CUVIP 883408103 18 500 00 SHARES TRANSFERRED FROM ACCOUNT					
8 Sep 02	2 Oct 02		NOBLE ENERGY INC COM Shares/PAR 7,200 000	226 844 00	237,870 43	0 00	0 00	0 00
			CUVIP 883044108 7,200 00 SHARES TRANSFERRED FROM ACCOUNT					
8 Sep 02	2 Oct 02		O REILLY AUTOMOTIVE INC COM Shares/PAR 7,800 000	228 478 00	232 303 28	0 00	0 00	0 00
			CUVIP 888081108 7 800 00 SHARES TRANSFERRED FROM ACCOUNT					
8 Sep 02	2 Oct 02		OM GROUP INC Shares/PAR 1,900 000	94,487 00	100 526 88	0 00	0 00	0 00
			CUVIP 870822100 1 800 00 SHARES TRANSFERRED FROM ACCOUNT					
8 Sep 02	2 Oct 02		FALL CORP COM Shares/PAR 8,800 000	148,541 00	151,530 98	0 00	0 00	0 00
			CUVIP 889428207 8 800 00 SHARES TRANSFERRED FROM ACCOUNT					
8 Sep 02	2 Oct 02		REP SVCS INC COM Shares/PAR 12,200 000	238 802 00	248,968 80	0 00	0 00	0 00
			CUVIP 780788100 12 200 00 SHARES TRANSFERRED FROM ACCOUNT					
8 Sep 02	2 Oct 02		SENSIENT TECHNOLOGIES CORP COM Shares/PAR 17,800 000	408 910 00	405 587 82	0 00	0 00	0 00
			CUVIP 817281100 17,800 00 SHARES TRANSFERRED FROM ACCOUNT					
8 Sep 02	2 Oct 02		SILICON VAL BANCSHARES COM N P Shares/PAR 8,600 000	188 708 00	194,229 62	0 00	0 00	0 00
			CUVIP 827084108 8 600 00 SHARES TRANSFERRED FROM ACCOUNT					
8 Sep 02	2 Oct 02		SPEEDWAY MOTORSPORTS INC COM Shares/PAR 10,800 000	255 852 00	258 844 03	0 00	0 00	0 00
			CUVIP 847788108 10,800 00 SHARES TRANSFERRED FROM ACCOUNT					

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

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Funding & Disbursement Detail Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
8 Sep 02 2 Oct 02 CUSIP 880370105	STEWART ENTERPRISES INC CL A COM Shares/PAR 21,500 000 21,500 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	88,900 00	101,363 47	0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 871508107	SYMBOL TECHNOLOGIES INC COM Shares/PAR 8 100 000 8 100 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	88,680 00	75,860 88	0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 886423102	TIDEWATER INC COM Shares/PAR 7,800 000 7,800 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	208,572 00	222,802 04	0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 880333107	TOO INC COM STK Shares/PAR 8 800 000 8,800 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	231,264 00	237,028 87	0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 813004107	UTD STATIONERS INC COM Shares/PAR 8 800 000 8 800 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	241,880 00	235,137 08	0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 818888104	VALASSIS COMMUNICATIONS INC COM Shares/PAR 7,200 000 7 200 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	288,920 00	273,881 04	0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 820355104	VALSPAR CORP COM Shares/PAR 5 000 000 5 000 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	188,550 00	199,526 00	0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 82047K107	VALUEVISION MEDIA Shares/PAR 5,800 000 5 800 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	77,467 00	84,835 72	0 00 0 00	0 00	0 00	0 00
8 Sep 02 2 Oct 02 CUSIP 888207105	ZEBRA TECHNOLOGIES CORP CL A Shares/PAR 4,100 000 4,100 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	214,512 00	224,825 48	0 00 0 00	0 00	0 00	0 00
13 Sep 02 24 Sep 02 CUSIP 0532FW102	AUTONATION INC DEL COM Shares/PAR 8 000 000 TRANSFERRED FROM TRUST ACCOUNT 28-02475	77,100 00	78,840 80	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2813783
Account Name *FREEDOM FORUM INC-RICE HAL-SL

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Funding & Disbursement Detail Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
13 Sep 02 24 Sep 02 CUSIP 093679108	BLOCKBUSTER INC CL A CL A ISIN #US0936791088 Shares/PAR 13 000 000 TRANSFERRED FROM TRUST ACCOUNT 28 02475	305 240 00	301,086 02	0 00 0 00	0 00	0 00	0 00
13 Sep 02 24 Sep 02 CUSIP G37280109	GARMIN CORPORATION Shares/PAR 7,300 000 TRANSFERRED FROM TRUST ACCOUNT 28-02475	150,745 00	148 668 87	0 00 0 00	0 00	0 00	0 00
13 Sep 02 28 Sep 02 CUSIP 48185R100	INVITROGEN CORP COM Shares/PAR 7,800 000 TRANSFERRED FROM TRUST ACCOUNT 28 02475	272,922 00	284,528 83	0 00 0 00	0 00	0 00	0 00
13 Sep 02 2 Oct 02 CUSIP 688239201	OSHKOSH TRUCK CORP COM Shares/PAR 4 800 000 TRANSFERRED FROM TRUST ACCOUNT 28-02475	283,680 00	268,488 27	0 00 0 00	0 00	0 00	0 00
13 Sep 02 2 Oct 02 CUSIP 74855W307	R H DONNELLEY CORP COM NEW Shares/PAR 10,100 000 TRANSFERRED FROM TRUST ACCOUNT 28-02475	253 510 00	253,119 78	0 00 0 00	0 00	0 00	0 00
13 Sep 02 2 Oct 02 CUSIP 781895105	REYNOLDS & REYNOLDS CO CL A COM Shares/PAR 11 400 000 TRANSFERRED FROM TRUST ACCOUNT 28-02475	281,270 00	285 030 70	0 00 0 00	0 00	0 00	0 00
13 Sep 02 2 Oct 02 CUSIP 871508107	SYMBOL TECHNOLOGIES INC COM Shares/PAR 5,400 000 TRANSFERRED FROM TRUST ACCOUNT 28-02475	48,438 00	48 880 54	0 00 0 00	0 00	0 00	0 00
13 Sep 02 2 Oct 02 CUSIP 94787L108	WEBEX INC COM Shares/PAR 7 100 000 TRANSFERRED FROM TRUST ACCOUNT 28-02475	105,508 00	104,241 11	0 00 0 00	0 00	0 00	0 00
Total security receipts		8,860,898 80	8,119,051 21	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613763
Account Name *FREEDOM FORUM INC-RICE HAL-SL

Funding & Disbursement Detail

Interportfolio Transfers Out

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
1 Oct 02	United States dollar	0 00	0 00	- 1 170 00	0 00	0 00	0 00
1 Oct 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC - CASH FREEDOM FORUM						
2 Dec 02	United States dollar	0 00	0 00	3 618 62	0 00	0 00	0 00
2 Dec 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC - CASH FREEDOM FORUM						
Total interportfolio transfers out		0 00	0 00	- 4,788 62	0 00	0 00	0 00

Interportfolio Transfers In

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
6 Sep 02	United States dollar	0 00	0 00	928 265 00	0 00	0 00	0 00
6 Sep 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02475 *FREEDOM FORUM INC JP MORGN TRANSFER FUNDS PER CLIENT DIRECTION						
Total interportfolio transfers in		0 00	0 00	928,265 00	0 00	0 00	0 00

Total		8,850,896 60	9,119,051.21		0 00	0 00	0 00
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Total unrealized gain/loss security disbursements less receipts **158,354 61**

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613763
 Account Name 'FREEDOM FORUM INC-RICE HAL-SL

Capital Change Detail

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Realized gain/loss Resulting cost Translation Market

Original security description/Asset ID Shares Original cost Change description Payment Resulting Shares Amount Shares Translation

Equities

United States

1 Oct 02	CARMAX INC COM CUSIP 143130102	0.00	3,954.88	SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 31,878 SHARE(S) OF CARMAX INC COM FOR EACH 1 SHARE(S) OF CIRCUIT CY STORES INC COM HELD ON RECORD ON 10-02 EXDATE	0.00	0.00	57,408.88	0.00
1 Oct 02	CIRCUIT CY STORES INC COM CUSIP 172737108	0.00	0.00	TO REFLECT ALLOCATION OF COST TO CARMAX INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD ON 10-02, EX DATE 10-01-02	0.00	0.00	-57,408.88	0.00

Total United States 0.00 0.00 0.00 0.00

Total Equities 0.00 0.00 0.00 0.00

Total Payment Income 0.00 0.00 0.00 0.00

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ Change In Book and Market Value

	Cost	Market value	For more information
Opening balance	3 853 983 67	3 982 209 89	
Benefit payments	-1 108 839 98	1 108 839 98	See funding & disbursement summary
Total disbursements	1 108 839 98	1 108 839 98	See funding & disbursement summary
Income received	187 474 99	187 474 99	See income & expense summary
Expenses paid	104 439 74	104 439 74	See income & expense summary
Unrealized gain/loss change	0 00	33 495 81	See asset summary
Realized gain/loss	50 005 00	50 005 00	See realized gain/loss summary
Accrued income change	80 77	-80 77	See income & expense summary
Closing balance	2 878 103 19	3 039 825 22	

AUDITED

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC. - NORTHERN

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◆ Change In Cash Value

	Market value	Cost	For more information
Opening balance	35 059 82	35 059 82	
Benefit payments	-1 108 839 96	1 108 839 96	See funding & disbursement summary
Total disbursements	-1 108 839 96	1,108 839 96	See funding & disbursement summary
Income received	460 77	460 77	See income & expense summary
Expenses paid	104 439 74	-104 439 74	See income & expense summary
Securities sold	1 175 676 92	1 175 676 92	See investment transaction summary
Closing balance	2 082 19	2 082 19	

Portfolio Statement

31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Fixed Income</i>								
Corporate bonds								
United States - USD	0 00	3 041 907 11	2 880 185 08	161 722 03	0 00	161 722 03	3 041 907 11	100 069%
Total corporate bonds	0 00	3,041,907 11	2,880,185 08	161,722 03	0 00	161,722 03	3,041,907 11	100 069%
Total fixed income	0 00	3,041,907 11	2,880,185 08	161,722 03	0 00	161,722 03	3,041,907 11	100 068%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	0 30	2 082 19	2 082 19	0 00	0 00	0 00	2 081 89	-0 069%
Total short term investment funds	0 30	-2,082 19	-2,082 19	0 00	0 00	0 00	-2,081 89	-0 069%
Total cash and cash equivalents	0 30	-2,082 19	-2,082 19	0 00	0 00	0 00	-2,081 89	-0 068%
Total Unrealized Gains						161,722 03		
Total Unrealized Losses						0 00		
Total	0 30	3,039,824 92	2,878,102 89	161,722 03	0 00	161,722 03	3,039,825 22	100 000%

Total Cost incl Accruals 2,878,103 19

Portfolio Statement

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Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Asset Detail - Base Currency

Description / Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Corporate bonds							
United States - USD							
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL CUSIP 003999AE9							
147 720 610	20 5923	0 00	3 041 907 11	2 880 185 08	161 722 03	0 00	161 722 03
Total USD		0 00	3,041,907 11	2,880 185 08	161,722 03	0 00	161 722 03
Total United States		0 00	3,041 907 11	2 880,185 08	161 722 03	0 00	161,722 03
Total corporate bonds		0 00	3,041,907 11	2,880,185 08	161,722 03	0 00	161,722 03
Total fixed income		0 00	3,041,907 11	2,880,185 08	161,722 03	0 00	161,722 03
<i>Cash and Cash Equivalents</i>							
Short term investment funds							
COLTV SHORT TERM INVT FD CUSIP 195998AD1							
	1 00	0 30	2 082 19	2 082 19	0 00	0 00	0 00
Total short term investment funds - all currencies		0 30	-2,082 19	-2 082 19	0 00	0 00	0 00
Total short term investment funds - all countries		0 30	-2,082 19	-2 082 19	0 00	0 00	0 00
Total short term investment funds		0 30	-2,082 19	-2,082 19	0 00	0 00	0 00
Total cash and cash equivalents		0 30	-2,082 19	-2,082 19	0 00	0 00	0 00
Total		0 30	3,039,824 92	2,878,102 89	161,722 03	0 00	161,722 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

FREEDOM FORUM, INC - NORTHERN

Account number 2202114

◆ Investment Transaction Summary

Transaction amount Principal Accrued Interest Cost Market Translation Realized gain/loss Total

Sales

Fixed Income

Corporate bonds	1 175 876 92	0 00	1 125 671 92	50 005 00	0 00	50 005 00
Total fixed income	1,175,676 92	0 00	-1 125,671 92	50,005 00	0 00	50,005 00
Total sales	1,175 676 92	0 00	-1 125 671 92	50,005 00	0 00	50,005 00
Total	1,175,676 92	0 00	-1,125,671 92	50,005 00	0 00	50,005 00

Portfolio Statement

01 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction Amount			Realized gain/loss		Total
Settle date	Asset ID		Principal	Accrued Interest	Cost	Market	Translation	
Trade Status	Broker / Commission	Price						

Sales

Fixed Income

Corporate bonds

United States - USD

2 Jan 02 10 Jan 02 Settled	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	5,245 960 0 00	100 000 00	0 00	-96 751 42	3 248 58	0 00	3 248 58
1 Feb 02 8 Feb 02 Settled	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	-5 204 380 0 00	100 000 00	0 00	96 492 31	3 507 69	0 00	3 507 69
1 Mar 02 8 Mar 02 Settled	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	-5 155 140 0 00	100 000 00	0 00	96 079 67	3 920 33	0 00	3 920 33
1 Apr 02 9 Apr 02 Settled	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL CUSIP 003999AE9	5 242 180 0 00	100 000 00	0 00	98 217 75	1 782 25	0 00	1 782 25
1 May 02 9 May 02 Settled	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	-5 147 480 0 00	100,000 00	0 00	96 940 42	3 059 58	0 00	3 059 58
3 Jun 02 11 Jun 02 Settled	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	-5 103 990 0 00	100 000 00	0 00	96 619 62	3 380 38	0 00	3 380 38
1 Aug 02 8 Aug 02 Settled	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	7 998 180 0 00	160 000 00	0 00	152 934 86	7,065 14	0 00	7 065 14
3 Sep 02 11 Sep 02 Settled	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL CUSIP 003999AE9	8 142 900 0 00	125 000 00	0 00	118 042 65	6 957 35	0 00	6 957 35
1 Oct 02 9 Oct 02 Settled	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL CUSIP 003999AE9	-4 429 840 0 00	91 589 97	0 00	85 545 15	6 044 82	0 00	6 044 82
1 Nov 02 12 Nov 02 Settled	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	-5 541 920 0 00	114 061 61	0 00	107 543 05	6 518 56	0 00	6 518 56

Portfolio Statement

01 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Investment Transaction Detail

<u>Trade date</u>	<u>Security description</u>		<u>Transaction Amount</u>			<u>Realized gain/loss</u>		
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker / Commission</u>	<u>Price</u>						

Sales

Fixed Income

Corporate bonds

United States - USD

2 Dec 02	NTGI COLTV MONTHLY AGGREGATE	-4 128 990	85 025 34	0 00	80 505 02	4 520 32	0 00	4 520 32
10 Dec 02	BD INDEX FD-SL							
Settled	CUSIP 003999AE9	0 00						
Total United States - USD			1,175,676 92	0 00	-1,125 671 92	50 005 00	0 00	50 005 00
Total corporate bonds			1 175 676 92	0 00	-1 125 671 92	50 005 00	0 00	50 005 00
Total fixed income			1,175,676 92	0 00	-1,125,671 92	50,005 00	0 00	50,005 00
Total sales		-59,340 92	1,175,676 92	0 00	-1,125,671 92	50,005 00	0 00	50,005 00
Total transactions			1,175,676 92	0 00	-1,125,671 92	50,005 00	0 00	50,005 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Income and Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
<i>Income</i>							
Fixed income							
Corporate bonds	0 00	0 00	187 014 22	0 00	0 00	0 00	187 014 22
Total fixed income	0 00	0 00	187,014 22	0 00	0 00	0 00	187,014 22
Cash and cash equivalents							
Short term investment funds	81 07	0 30	480 77	0 00	0 00	0 00	380 00
Total cash and cash equivalents	81 07	0 30	460 77	0 00	0 00	0 00	380 00
Total income	81 07	0 30	187,474 99	0 00	0 00	0 00	187,394 22
Type	Payables last period	Payables this period	Amount paid	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Expenses recognized
<i>Expense</i>							
Cash and cash equivalents							
Currency	0 00	0 00	104 439 74	0 00	0 00	0 00	104 439 74
Total cash and cash equivalents	0 00	0 00	-104,439 74	0 00	0 00	0 00	-104,439 74
Total expense	0 00	0 00	-104,439 74	0 00	0 00	0 00	-104,439 74
Net income & expenses	81 07	0 30	83,035 25	0 00	0 00	0 00	82,954 48

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
Corporate bonds						
United States - USD						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL	1 09438 0 000	13 990 19	0 00	0 00	13 990 19	Received this period
CUSIP 003999AE9 Ex date 29 NOV 02 / Pay date 29 NOV 02						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL	1 09438 0 000	19 689 87	0 00	0 00	19 689 87	Received this period
CUSIP 003999AE9 Ex date 31 JAN 02 / Pay date 31 JAN 02						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL	1 09438 0 000	19 080 85	0 00	0 00	19 080 85	Received this period
CUSIP 003999AE9 Ex date 27 FEB 02 / Pay date 27 FEB 02						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL	1 09438 0 000	18 853 76	0 00	0 00	18 853 76	Received this period
CUSIP 003999AE9 Ex date 28 MAR 02 / Pay date 28 MAR 02						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL	1 09438 0 000	17 674 95	0 00	0 00	17 674 95	Received this period
CUSIP 003999AE9 Ex date 30 MAY 02 / Pay date 30 MAY 02						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL	1 09438 0 000	14 836 03	0 00	0 00	14 836 03	Received this period
CUSIP 003999AE9 Ex date 30 OCT 02 / Pay date 30 OCT 02						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL	1 09438 0 000	16 763 99	0 00	0 00	16 763 99	Received this period
CUSIP 003999AE9 Ex date 27 JUN 02 / Pay date 27 JUN 02						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL	1 09438 0 000	15,373 79	0 00	0 00	15 373 79	Received this period
CUSIP 003999AE9 Ex date 27 SEP 02 / Pay date 27 SEP 02						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL	1 09438 0 000	15 932 37	0 00	0 00	15 932 37	Received this period
CUSIP 003999AE9 Ex date 29 AUG 02 / Pay date 29 AUG 02						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL	1 09438 0 000	1 00	0 00	0 00	1 00	Received this period
CUSIP 003999AE9 Ex date 30 DEC 02 / Pay date 30 DEC 02						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL	1 09438 0 000	16 852 33	0 00	0 00	16,852 33	Received this period
CUSIP 003999AE9 Ex date 31 JUL 02 / Pay date 31 JUL 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
Corporate bonds						
United States - USD						
NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL	1 09438 0 000	17 965 09	0 00	0 00	17 965 09	Received this period
CUSIP 003999AE9 Ex date 29 APR 02 / Pay date 29 APR 02						
Total corporate bonds		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		187,014 22	0 00	0 00	187,014 22	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		187,014 22	0 00	0 00	187 014 22	Earned income
Total fixed income		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		187 014 22	0 00	0 00	187 014 22	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		187,014 22	0 00	0 00	187,014 22	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Cash and cash equivalents						
Short term investment funds						
United States - USD						
COLTV SHORT TERM INVT FD	2 3840914 0 000	81 07	0 00	0 00	81 07	Receivable last period
CUSIP 195998AD1						
COLTV SHORT TERM INVT FD	1 4073697 -2,082 190	0 30	0 00	0 00	0 30	Receivable this period
CUSIP 195998AD1						
COLTV SHORT TERM INVT FD	00 6 392 400	8 64	0 00	0 00	8 64	Received this period
CUSIP 195998AD1 Ex date 31 AUG 02 / Pay date 05 SEP 02						
COLTV SHORT TERM INVT FD	00 45 330 130	73 66	0 00	0 00	73 66	Received this period
CUSIP 195998AD1 Ex date 31 MAR 02 / Pay date 03 APR 02						
COLTV SHORT TERM INVT FD	00 18 082 000	84 85	0 00	0 00	84 85	Received this period
CUSIP 195998AD1 Ex date 30 APR 02 / Pay date 03 MAY 02						
COLTV SHORT TERM INVT FD	00 31 150 470	48 59	0 00	0 00	48 59	Received this period
CUSIP 195998AD1 Ex date 30 JUN 02 / Pay date 03 JUL 02						
COLTV SHORT TERM INVT FD	00 7 373 000	7 97	0 00	0 00	7 97	Received this period
CUSIP 195998AD1 Ex date 30 NOV 02 / Pay date 04 DEC 02						
COLTV SHORT TERM INVT FD	00 38 434 830	53 38	0 00	0 00	53 38	Received this period
CUSIP 195998AD1 Ex date 28 FEB 02 / Pay date 05 MAR 02						
COLTV SHORT TERM INVT FD	00 804 710	9 01	0 00	0 00	9 01	Received this period
CUSIP 195998AD1 Ex date 30 SEP 02 / Pay date 03 OCT 02						
COLTV SHORT TERM INVT FD	00 25 723 520	39 64	0 00	0 00	39 64	Received this period
CUSIP 195998AD1 Ex date 31 MAY 02 / Pay date 05 JUN 02						
COLTV SHORT TERM INVT FD	00 63 639 130	73 96	0 00	0 00	73 96	Received this period
CUSIP 195998AD1 Ex date 05 FEB 02 / Pay date 05 FEB 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Income and Expense Detail - Base Currency

Description	Rate	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Asset ID / Dates	Shares/PAR					
<i>Income</i>						
Cash and cash equivalents						
Short term investment funds						
United States - USD						
COLTV SHORT TERM INVT FD	00	81 07	0 00	0 00	81 07	Received this period
CUSIP 195998AD1 Ex date 31 DEC 01 / Pay date 04 JAN 02	37 112 050					
Total short term investment funds		81 07	0 00	0 00	81 07	Receivable last period
		0 30	0 00	0 00	0 30	Receivable this period
		460 77	0 00	0 00	460 77	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		380 00	0 00	0 00	380 00	Earned income
Total cash and cash equivalents		81 07	0 00	0 00	81 07	Receivable last period
		0 30	0 00	0 00	0 30	Receivable this period
		460 77	0 00	0 00	460 77	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		380 00	0 00	0 00	380 00	Earned income
Total income		81 07	0 00	0 00	81 07	Receivable last period
		0 30	0 00	0 00	0 30	Receivable this period
		187,474 99	0 00	0 00	187,474 99	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		187,394 22	0 00	0 00	187,394 22	Earned Income

Portfolio Statement

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FREEDOM FORUM, INC - NORTHERN

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◆ Income and Expense Detail - Base Currency

Description	Rate	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Asset ID / Dates	Shares/PAR					
<i>Expense</i>						
Cash and cash equivalents						
Currency						
United States - USD						
BENEFIT PAYMENTS FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 03 31-02 Value date 29 MAR 02 / Entry date 29 MAR 02	00 0 000	-198 80	0 00	0 00	-198 80	Paid this period
BENEFIT PAYMENTS FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 06-30-02 Value date 28 JUN 02 / Entry date 28 JUN 02	00 0 000	205 89	0 00	0 00	205 89	Paid this period
BENEFIT PAYMENTS FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09-30-02 Value date 30 SEP 02 / Entry date 30 SEP 02	00 0 000	230 75	0 00	0 00	230 75	Paid this period
BENEFIT PAYMENTS FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 12-31-02 Value date 31 DEC 02 / Entry date 31 DEC 02	00 0 000	238 96	0 00	0 00	238 96	Paid this period
CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 03 31-02 Value date 29 MAR 02 / Entry date 29 MAR 02	00 0 000	-375 00	0 00	0 00	-375 00	Paid this period
CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 06 30-02 Value date 28 JUN 02 / Entry date 28 JUN 02	00 0 000	-375 00	0 00	0 00	375 00	Paid this period
CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30 02 Value date 30 SEP 02 / Entry date 30 SEP 02	00 0 000	375 00	0 00	0 00	375 00	Paid this period
CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 12-31-02 Value date 31 DEC 02 / Entry date 31 DEC 02	00 0 000	-375 00	0 00	0 00	-375 00	Paid this period
DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 03-31-02 Value date 29 MAR 02 / Entry date 29 MAR 02	00 0 000	-100 00	0 00	0 00	-100 00	Paid this period
DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 06 30 02 Value date 28 JUN 02 / Entry date 28 JUN 02	00 0 000	200 00	0 00	0 00	200 00	Paid this period
DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 09-30 02 Value date 30 SEP 02 / Entry date 30 SEP 02	00 0 000	-200 00	0 00	0 00	200 00	Paid this period
DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 12-31-02 Value date 31 DEC 02 / Entry date 31 DEC 02	00 0 000	-150 00	0 00	0 00	-150 00	Paid this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Expense</i>						
Cash and cash equivalents						
Currency						
United States - USD						
NTGI INDEXED & QUANTITATIVE SERVICES FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 03-31-02 Value date 29 MAR 02 / Entry date 29 MAR 02	00 0 000	988 77	0 00	0 00	988 77	Paid this period
NTGI - INDEXED & QUANTITATIVE SERVICES FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 06-30-02 Value date 28 JUN 02 / Entry date 28 JUN 02	00 0 000	-928 47	0 00	0 00	928 47	Paid this period
NTGI - INDEXED & QUANTITATIVE SERVICES FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30-02 Value date 30 SEP 02 / Entry date 30 SEP 02	00 0 000	-861 89	0 00	0 00	-861 89	Paid this period
NTGI INDEXED & QUANTITATIVE SERVICES FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 12-31-02 Value date 31 DEC 02 / Entry date 31 DEC 02	00 0 000	-823 21	0 00	0 00	-823 21	Paid this period
PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF APRIL 2002 INVOICE #5172404001 Value date 09 SEP 02 / Entry date 09 SEP 02	00 0 000	-12 235 00	0 00	0 00	12 235 00	Paid this period
PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF AUGUST INVOICE #5172408002 Value date 23 OCT 02 / Entry date 23 OCT 02	00 0 000	9 759 00	0 00	0 00	9 759 00	Paid this period
PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF FEB 2002 INV#5172403001 Value date 15 APR 02 / Entry date 15 APR 02	00 0 000	7 588 00	0 00	0 00	7 588 00	Paid this period
PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF JULY INVOICE # 5172407002 Value date 23 OCT 02 / Entry date 23 OCT 02	00 0 000	-4 937 00	0 00	0 00	-4 937 00	Paid this period
PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF JUNE INVOICE # 5172408002 Value date 23 OCT 02 / Entry date 23 OCT 02	00 0 000	-4 795 00	0 00	0 00	-4 795 00	Paid this period
PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF MAY 2002 INVOICE # 5172405002 Value date 09 SEP 02 / Entry date 09 SEP 02	00 0 000	25 958 00	0 00	0 00	25 958 00	Paid this period
PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF NOV INVOICE #5172411001 Value date 22 JAN 02 / Entry date 22 JAN 02	00 0 000	12 333 00	0 00	0 00	12 333 00	Paid this period
PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF SEPTEMBER INVOICE # 5172409002 Value date 23 OCT 02 / Entry date 23 OCT 02	00 0 000	-9 762 00	0 00	0 00	-9 762 00	Paid this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114
 FREEDOM FORUM, INC - NORTHERN

◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Expense

Cash and cash equivalents

United States - USD

PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED	INVOICE #5172412001	00	0 000	-8 452 00	0 00	0 00	-8 452 00 Paid this period
Value date 29 JAN 02 / Entry date 29 JAN 02							
RISK/PERFORMANCE SVC FEE OF THE NORTHERNTRUST FOR PERIOD	ENDING 03-31-02	00	0 000	-500 00	0 00	0 00	500 00 Paid this period
Value date 29 MAR 02 / Entry date 29 MAR 02							
RISK/PERFORMANCE SVC FEE OF THE NORTHERNTRUST FOR PERIOD	ENDING 06-30 02	00	0 000	-500 00	0 00	0 00	-500 00 Paid this period
Value date 28 JUN 02 / Entry date 28 JUN 02							
RISK/PERFORMANCE SVC FEE OF THE NORTHERNTRUST FOR PERIOD	ENDING 09 30-02	00	0 000	500 00	0 00	0 00	500 00 Paid this period
Value date 30 SEP 02 / Entry date 30 SEP 02							

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1 JAN 02 - 31 DEC 02

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FREEDOM FORUM, INC - NORTHERN

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◆ Income and Expense Detail - Base Currency

Description Asset ID / Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Expense</i>						
Cash and cash equivalents						
Currency						
United States - USD						
RISK/PERFORMANCE SVC FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 12-31-02 Value date 31 DEC 02 / Entry date 31 DEC 02	00 0 000	500 00	0 00	0 00	-500 00	Paid this period
Total currency		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		-104 439 74	0 00	0 00	-104,439 74	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		-104,439 74	0 00	0 00	104 439 74	Expenses recognized
Total cash and cash equivalents		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		-104 439 74	0 00	0 00	-104 439 74	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		-104,439 74	0 00	0 00	-104 439 74	Expenses recognized
Total expense		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		-104,439 74	0 00	0 00	-104,439 74	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		-104,439 74	0 00	0 00	-104,439 74	Expenses recognized

Portfolio Statement

1 JAN 02 - 31 DEC 02

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FREEDOM FORUM, INC - NORTHERN

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◆ Funding and Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount		Realized gain/loss		Total
					Cost	Cost on gain/loss	Market	Translation	
Benefit Payments	0 00	-1 108 839 98	0 00	0 00	1 108 839 96	0 00	0 00	0 00	0 00
Total	0 00	-1,108,839 96	0 00	0 00	-1,108,839 96	0 00	0 00	0 00	0 00

Portfolio Statement

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FREEDOM FORUM, INC - NORTHERN

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◆ Funding and Disbursement Detail

Benefit Payments

<u>Value date</u> <u>Entry date</u> <u>Asset ID</u>	<u>Security description</u> <u>Transaction description</u>	<u>Market value</u>	<u>Cost</u>	<u>Transaction amount</u>	<u>Realized gain/loss</u>		<u>Total</u>
					<u>Market</u>	<u>Translation</u>	
2 Jan 02 2 Jan 02	United States dollar PAID BENEFITS FOR 01-01 02 FREEDOM FORUM INC PLAN N49	0 00	0 00	88 997 51	0 00	0 00	0 00
1 Feb 02 1 Feb 02	United States dollar PAID BENEFITS FOR 02 01-02 FREEDOM FORUM INC PLAN N49	0 00	0 00	88 997 51	0 00	0 00	0 00
1 Mar 02 1 Mar 02	United States dollar PAID BENEFITS FOR 03-01 02 FREEDOM FORUM INC PLAN N49	0 00	0 00	88 997 51	0 00	0 00	0 00
1 Apr 02 1 Apr 02	United States dollar PAID BENEFITS FOR 04-01 02 FREEDOM FORUM INC PLAN N49	0 00	0 00	-88 997 51	0 00	0 00	0 00
9 Apr 02 9 Apr 02	United States dollar PAID TIMOTHY J KENNY FREEDOM FORUM INC PLAN N49	0 00	0 00	3 405 82	0 00	0 00	0 00
12 Apr 02 12 Apr 02	United States dollar PAID TIMOTHY J KENNY FREEDOM FORUM INC PLAN N49	0 00	0 00	10 217 46	0 00	0 00	0 00
1 May 02 1 May 02	United States dollar PAID BENEFITS FOR 05 01 02 FREEDOM FORUM INC PLAN N49	0 00	0 00	92 403 33	0 00	0 00	0 00

Portfolio Statement

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FREEDOM FORUM, INC - NORTHERN

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◆ Funding and Disbursement Detail

Benefit Payments

Value date	Security description	Market value	Cost	Transaction amount	Realized gain/loss	Total
Entry date	Transaction description				Market	Translation
Asset ID						
3 Jun 02	United States dollar	0 00	0 00	92 403 33	0 00	0 00
3 Jun 02						0 00
	PAID BENEFITS FOR 06-01-02 FREEDOM FORUM INC					
1 Jul 02	United States dollar	0 00	0 00	92 403 33	0 00	0 00
1 Jul 02						0 00
	PAID BENEFITS FOR 07-01-02 FREEDOM FORUM INC					
1 Aug 02	United States dollar	0 00	0 00	92 403 33	0 00	0 00
1 Aug 02						0 00
	PAID BENEFITS 0647 N49					
3 Sep 02	United States dollar	0 00	0 00	92 403 33	0 00	0 00
3 Sep 02						0 00
	PAID BENEFITS 0647 N49					
1 Oct 02	United States dollar	0 00	0 00	92 403 33	0 00	0 00
1 Oct 02						0 00
	PAID BENEFITS 0647 N49					
1 Nov 02	United States dollar	0 00	0 00	92 403 33	0 00	0 00
1 Nov 02						0 00
	PAID BENEFITS 0647 N49					
2 Dec 02	United States dollar	0 00	0 00	92 403 33	0 00	0 00
2 Dec 02						0 00
	PAID BENEFITS 0647 N49					
Total benefit payments		0 00	0 00	-1,108,839 96	0 00	0 00
Total		0 00	0 00		0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Cash Activity Detail

Income cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
	Beginning cash balance		149 694 89		-149 694 89
4 Jan 02 4 Jan 02	INCOME RECEIVED COLTV SHORT TERM INVT FD CUSIP 195998AD1	81 07	149 613 82	81 07	149 613 82
22 Jan 02 22 Jan 02	PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF NOV INVOICE #5172411001 United States dollar	12 333 00	161 946 82	-12 333 00	161 946 82
29 Jan 02 29 Jan 02	PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED INVOICE #5172412001 United States dollar	8 452 00	170 398 82	8 452 00	170 398 82
5 Feb 02 5 Feb 02	INCOME RECEIVED COLTV SHORT TERM INVT FD CUSIP 195998AD1	73 96	170 324 86	73 96	-170 324 86
5 Mar 02 5 Mar 02	INCOME RECEIVED COLTV SHORT TERM INVT FD CUSIP 195998AD1	53 38	170 271 48	53 38	170 271 48
3 Apr 02 3 Apr 02	INCOME RECEIVED COLTV SHORT TERM INVT FD CUSIP 195998AD1	73 66	170 197 82	73 66	170 197 82
15 Apr 02 15 Apr 02	PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF FEB 2002 INV#5172403001 United States dollar	-7 586 00	-177 783 82	7 586 00	-177 783 82
3 May 02 3 May 02	INCOME RECEIVED COLTV SHORT TERM INVT FD CUSIP 195998AD1	64 85	177 718 97	64 85	-177 718 97
5 Jun 02 5 Jun 02	INCOME RECEIVED COLTV SHORT TERM INVT FD CUSIP 195998AD1	39 64	177 679 33	39 64	177 679 33

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FREEDOM FORUM, INC - NORTHERN

Account number 2202114

◆ Cash Activity Detail

Income cash - USD

Value Date	Transaction Narrative/ Security Description	Local Receipt/ USD	Base Receipt/ Disbursement	Entry Date
3 Jul 02	INCOME RECEIVED COLTV SHORT TERM INVT FD CUSIP 195998AD1	48 59	-177 630 74	3 Jul 02
5 Sep 02	INCOME RECEIVED COLTV SHORT TERM INVT FD CUSIP 195998AD1	8 64	177 622 10	5 Sep 02
3 Oct 02	INCOME RECEIVED COLTV SHORT TERM INVT FD CUSIP 195998AD1	9 01	177 613 09	3 Oct 02
23 Oct 02	PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF AUGUST INVOICE #5172408002 United States dollar	9 759 00	187 372 09	23 Oct 02
23 Oct 02	PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF JULY INVOICE # 5172407002 United States dollar	-4 937 00	-192 309 09	23 Oct 02
23 Oct 02	PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF JUNE INVOICE # 5172408002 United States dollar	-4 795 00	197 104 09	23 Oct 02
23 Oct 02	PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF SEPTEMBER INVOICE # 5172409002 United States dollar	-9 762 00	206 866 09	23 Oct 02
4 Dec 02	INCOME RECEIVED COLTV SHORT TERM INVT FD CUSIP 195998AD1	7 97	206 858 12	4 Dec 02
Ending cash balance		-206 858 12	206 858 12	

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Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Cash Activity Detail

Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
	Beginning cash balance		184 754 71		184 754 71
2 Jan 02 2 Jan 02	PAID BENEFITS FOR 01-01-02 FREEDOM FORUM INC PLAN N49 United States dollar	88 997 51	95 757 20	88 997 51	95 757 20
10 Jan 02 10 Jan 02	SOLD 5,245 UNITS 01-02-02 AT A PRICE OF \$ 19 0623 NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL CUSIP 003999AE9	100 000 00	195 757 20	100 000 00	195 757 20
1 Feb 02 1 Feb 02	PAID BENEFITS FOR 02-01-02 FREEDOM FORUM INC PLAN N49 United States dollar	88 997 51	106 759 69	-88 997 51	106 759 69
8 Feb 02 8 Feb 02	SOLD 5 204 UNITS 02-01-02 AT A PRICE OF \$ 19 2146 NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	100 000 00	206 759 69	100 000 00	206 759 69
1 Mar 02 1 Mar 02	PAID BENEFITS FOR 03-01-02 FREEDOM FORUM INC PLAN N49 United States dollar	-88 997 51	117 762 18	88 997 51	117 762 18
8 Mar 02 8 Mar 02	SOLD 5 155 UNITS 03-01-02 AT A PRICE OF \$ 19 3981 NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL CUSIP 003999AE9	100 000 00	217 762 18	100 000 00	217 762 18
29 Mar 02 29 Mar 02	BENEFIT PAYMENTS FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 03 31-02 United States dollar	198 80	217 563 38	198 80	217 563 38
29 Mar 02 29 Mar 02	CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 03 31-02 United States dollar	-375 00	217 188 38	375 00	217 188 38
29 Mar 02 29 Mar 02	DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 03-31-02 United States dollar	100 00	217 088 38	100 00	217 088 38

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FREEDOM FORJM, INC - NORTHERN

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◆ Cash Activity Detail

Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
29 Mar 02 29 Mar 02	NTGI - INDEXED & QUANTITATIVE SERVICES FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 03-31-02 United States dollar	986 77	216 101 61	986 77	216 101 61
29 Mar 02 29 Mar 02	RISK/PERFORMANCE SVC FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 03 31-02 United States dollar	500 00	215 601 61	500 00	215 601 61
1 Apr 02 1 Apr 02	PAID BENEFITS FOR 04-01-02 FREEDOM FORUM INC PLAN N49 United States dollar	-88 997 51	126 604 10	88 997 51	126 604 10
9 Apr 02 9 Apr 02	PAID TIMOTHY J KENNY FREEDOM FORUM INC PLAN N49 United States dollar	-3 405 82	123 198 28	3 405 82	123 198 28
9 Apr 02 9 Apr 02	SOLD 5 242 UNITS 04-01-02 AT A PRICE OF \$ 19 0781 NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL CUSIP 003999AE9	100 000 00	223 198 28	100 000 00	223 198 28
12 Apr 02 12 Apr 02	PAID TIMOTHY J KENNY FREEDOM FORUM INC PLAN N49 United States dollar	-10 217 46	212 980 82	10 217 46	212 980 82
1 May 02 1 May 02	PAID BENEFITS FOR 05-01-02 FREEDOM FORUM INC PLAN N49 United States dollar	92 403 33	120 577 49	92 403 33	120 577 49
9 May 02 9 May 02	SOLD 5 147 UNITS 05-01-02 AT A PRICE OF \$ 19 4270 NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	100 000 00	220 577 49	100 000 00	220 577 49
3 Jun 02 3 Jun 02	PAID BENEFITS FOR 06-01-02 FREEDOM FORUM INC United States dollar	92 403 33	128 174 16	92 403 33	128 174 16
11 Jun 02 11 Jun 02	SOLD 5 103 UNITS 06-03-02 AT A PRICE OF \$ 19 5925 NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL CUSIP 003999AE9	100 000 00	228 174 16	100 000 00	228 174 16

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Cash Activity Detail

Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
28 Jun 02 28 Jun 02	BENEFIT PAYMENTS FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 06 30-02 United States dollar	205 89	227 968 27	205 89	227 968 27
28 Jun 02 28 Jun 02	CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 06 30-02 United States dollar	-375 00	227 593 27	375 00	227 593 27
28 Jun 02 28 Jun 02	DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 06 30-02 United States dollar	200 00	227 393 27	200 00	227 393 27
28 Jun 02 28 Jun 02	NTGI - INDEXED & QUANTITATIVE SERVICES FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 06-30-02 United States dollar	-928 47	226 464 80	928 47	226 464 80
28 Jun 02 28 Jun 02	RISK/PERFORMANCE SVC FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 06-30-02 United States dollar	500 00	225 964 80	-500 00	225 964 80
1 Jul 02 1 Jul 02	PAID BENEFITS FOR 07-01-02 FREEDOM FORUM INC United States dollar	-92 403 33	133 561 47	92 403 33	133 561 47
1 Aug 02 1 Aug 02	PAID BENEFITS 0647 N49 United States dollar	92 403 33	41 158 14	-92 403 33	41 158 14
8 Aug 02 8 Aug 02	SOLD 7 998 UNITS 08-01-02 AT A PRICE OF \$ 20 0048 NTGI COLTV MONTHLY AGGREGATE BD INDEX FD SL CUSIP 003999AE9	160 000 00	201 158 14	160 000 00	201,158 14
3 Sep 02 3 Sep 02	PAID BENEFITS 0647 N49 United States dollar	92 403 33	108 754 81	-92 403 33	108 754 81
9 Sep 02 9 Sep 02	PAID TOWERS PERRIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF APRIL 2002 INVOICE #5172404001 United States dollar	12 235 00	96 519 81	-12 235 00	96 519 81

Portfolio Statement

1 JAN 02 - 31 DEC 02

FREEDOM FORUM, INC - NORTHERN

Account number 2202114

◆ **Cash Activity Detail**

Principal cash - USD

Value Date	Transaction Narrative/	Local Receipt/	USD	Base Receipt/	Entry Date	Security Description
9 Sep 02	PAID TOWERS PERLIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF MAY 2002 INVOICE # 5172405002	Disbursement	70 561 81	Disbursement	9 Sep 02	PAID TOWERS PERLIN FOR CONSULTING SERVICES RENDERED FOR THE MONTH OF MAY 2002 INVOICE # 5172405002
11 Sep 02	SOLD 6,142 UNITS 09-03-02 AT A PRICE OF \$ 20 3487	Disbursement	125 000 00	Disbursement	11 Sep 02	SOLD 6,142 UNITS 09-03-02 AT A PRICE OF \$ 20 3487
30 Sep 02	BENEFIT PAYMENTS FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30-02	Disbursement	230 75	Disbursement	30 Sep 02	BENEFIT PAYMENTS FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30-02
30 Sep 02	CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30-02	Disbursement	-375 00	Disbursement	30 Sep 02	CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30-02
30 Sep 02	DOMESTIC TRANSACTION FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30-02	Disbursement	200 00	Disbursement	30 Sep 02	DOMESTIC TRANSACTION FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30-02
30 Sep 02	NTGI - INDEXED & QUANTITATIVE SERVICES FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30-02	Disbursement	861 89	Disbursement	30 Sep 02	NTGI - INDEXED & QUANTITATIVE SERVICES FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09 30-02
30 Sep 02	RISK/PERFORMANCE SVC FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09-30-02	Disbursement	-500 00	Disbursement	30 Sep 02	RISK/PERFORMANCE SVC FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 09-30-02
1 Oct 02	PAID BENEFITS 0647 N49	Disbursement	92 403 33	Disbursement	1 Oct 02	PAID BENEFITS 0647 N49
9 Oct 02	SOLD 4 429 UNITS 10-01-02 AT A PRICE OF \$ 20 6757	Disbursement	91 589 97	Disbursement	9 Oct 02	SOLD 4 429 UNITS 10-01-02 AT A PRICE OF \$ 20 6757
1 Nov 02	PAID BENEFITS 0647 N49	Disbursement	-92 403 33	Disbursement	1 Nov 02	PAID BENEFITS 0647 N49

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2202114

FREEDOM FORUM, INC - NORTHERN

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◆ Cash Activity Detail

Principal cash - USD

Value Date Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
12 Nov 02	SOLD 5 541 UNITS 11-01-02 AT A PRICE OF \$ 20 5816				
12 Nov 02	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	114 061 61	214 239 09	114 061 61	214 239 09
2 Dec 02	PAID BENEFITS 0647 N49				
2 Dec 02	United States dollar	92 403 33	121 835 76	92 403 33	121 835 76
10 Dec 02	SOLD 4,128 UNITS 12-02-02 AT A PRICE OF \$ 20 5923				
10 Dec 02	NTGI COLTV MONTHLY AGGREGATE BD INDEX FD-SL CUSIP 003999AE9	85 025 34	206 861 10	85 025 34	206 861 10
31 Dec 02	BENEFIT PAYMENTS FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 12-31-02				
31 Dec 02	United States dollar	236 96	206 624 14	-236 96	206 624 14
31 Dec 02	CUSTODY FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 12 31-02				
31 Dec 02	United States dollar	375 00	206 249 14	375 00	206 249 14
31 Dec 02	DOMESTIC TRANSACTION FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 12-31-02				
31 Dec 02	United States dollar	-150 00	206 099 14	150 00	206 099 14
31 Dec 02	NTGI - INDEXED & QUANTITATIVE SERVICES FEE OF THE NORTHERN TRUST FOR PERIOD ENDING 12-31-02				
31 Dec 02	United States dollar	823 21	205 275 93	-823 21	205 275 93
31 Dec 02	RISK/PERFORMANCE SVC FEE OF THE NORTHERNTRUST FOR PERIOD ENDING 12 31-02				
31 Dec 02	United States dollar	-500 00	204 775 93	500 00	204 775 93
	Ending cash balance		204 775 93		204 775 93

Portfolio Statements

1 JAN 02 - 31 DEC 02

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AUDITED

Account Name
FREEDOM FORUM, INC - J P MORGAN INVESTMENT MANAGEMENT, INC

Account Number
2602475

Questions?

If you have any questions about this report, call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager

JAMES R SCHILLER
CBJS

*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ **Change in Book and Market Value**

	Cost	Market value	For more information
Opening balance	100,883,860 68	147 415 609 70	
Miscellaneous cash receipts	3 440,165 21	3 440 165 21	See funding & disbursement summary
Interportfolio transfers in	85 75	85 75	See funding & disbursement summary
Security receipts	505 828 29	420 849 00	See funding & disbursement summary
Total receipts	3 846 079 25	3 861 089 96	See funding & disbursement summary
Miscellaneous cash disbursements	3 440 165 21	- 3 440 165 21	See funding & disbursement summary
Interportfolio transfers out	95,350,464 36	95 350,464 36	See funding & disbursement summary
Security deliveries	22 702 060 03	22 188 039 30	See funding & disbursement summary
Total disbursements	- 121 492 689 60	120,978 668 87	See funding & disbursement summary
Income received	1 424 092 87	1 424 092 87	See income & expense summary
Expenses paid	- 73,722 23	73 722 23	See income & expense summary
Unrealized gain/loss change	0 00	46 431 749 02	See asset summary
Unrealized gain/loss on security movements	0 00	429 041 44	See funding & disbursement summary
Realized gain/loss	15 351 261 95	15 351 261 95	See realized gain/loss summary
Accrued income change	- 138 484 70	138 484 70	See income & expense summary
Total amortization expense	398 22	398 22	See income & expense summary
Closing balance	0 00	0 00	

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP,MOR-SL

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◆ Change in Cash Value

	Market value	Cost	For more information
Opening balance	236,189.34	236,189.34	
Miscellaneous cash receipts	3,440,165.21	3,440,165.21	See funding & disbursement summary
Interportfolio transfers in	85.75	85.75	See funding & disbursement summary
Total receipts	3,440,250.96	3,440,250.96	See funding & disbursement summary
Miscellaneous cash disbursements	- 3,440,165.21	3,440,165.21	See funding & disbursement summary
Interportfolio transfers out	95,350,464.36	- 95,350,464.36	See funding & disbursement summary
Total disbursements	- 98,790,629.57	- 98,790,629.57	See funding & disbursement summary
Income received	1,424,092.87	1,424,092.87	See income & expense summary
Expenses paid	73,722.23	73,722.23	See income & expense summary
Capital changes	28,160.85	28,160.85	See capital change detail
Mark to-markets	- 91,376.00	- 91,376.00	See investment transaction summary
Securities bought	61,924,418.35	61,924,418.35	See investment transaction summary
Securities sold	155,751,452.13	155,751,452.13	See investment transaction summary
Closing balance	0.00	0.00	

Portfolio Statement

31 DEC 2002

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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◆ Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Marl et	Transtation	Total		

NO DATA TO REPORT

Portfolio Statement

31 DEC 2002

Account number 2602475
Account Name ZZ*FREEDOM FORUM INC JP MOR-SL

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◆ Asset Detail - Base Currency

Description Shares/PAR value	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
				Market	Translation	

NO DATA TO REPORT

Portfolio Statement

31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Pending Transactions Detail

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Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ'FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Summary

Asset type	Transaction amount		Cost	Realized gain/loss		Total
	Principal	Accrued Interest		Market	Translation	
<i>Future Commissions</i>						
Equities						
Equity derivatives - futures	- 38 50	000	0 00	- 38 50	0 00	- 38 50
Total equities	- 38 50	000	0 00	- 38 50	0 00	38 50
Total future commissions	38 50	000	0 00	- 38 50	0 00	38 50
<i>Futures Deliveries</i>						
Equities						
Equity derivatives futures	0 00	000	0 00	0 00	0 00	0 00
Total equities	0 00	000	0 00	0 00	0 00	0 00
Total futures deliveries	0 00	000	0 00	0 00	0 00	0 00
<i>Futures Receipts</i>						
Equities						
Equity derivatives futures	0 00	000	0 00	0 00	0 00	0 00
Total equities	0 00	000	0 00	0 00	0 00	0 00
Total futures receipts	0 00	000	0 00	0 00	0 00	0 00
<i>Mark-to-Markets</i>						
Equities						
Equity derivatives futures	88 812 50	000	0 00	- 88 812 50	0 00	88 812 50
Total equities	- 88 812 50	000	0 00	88,812 50	0 00	- 88,812 50
Total mark to-markets	- 88,812 50	000	0 00	- 88,812 50	0 00	- 88 812 50
<i>Other Gain/Loss</i>						
Equities						
Common stock	2 025 48	000	0 00	2 025 48	0 00	2 025 48
Total equities	2,025 48	000	0 00	2,025 48	0 00	2,025 48
Total other gain/loss	2,025 48	000	0 00	2,025 48	0 00	2,025 48

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Summary

Asset type	Transaction amount		Cost	Market	Realized gain/loss Translation	Total
	Principal	Accrued Interest				
Purchases						
Equities						
Common stock	- 81,903,797 50	000	81,903,797 50	0 00	0 00	0 00
Total equities	- 81,903,797 50	000	81,903,797 50	0 00	0 00	0 00
Fixed Income						
Government bonds	- 20,620 85	000	20,620 85	0 00	0 00	0 00
Total fixed income	- 20,620 85	000	20,620 85	0 00	0 00	0 00
Total purchases	- 61,924,418 35	000	61,924,418 35	0 00	0 00	0 00
Sales						
Equities						
Common stock	155,649,230 58	000	- 140,222,225 90	15,427,004 68	0 00	15,427,004 68
Total equities	155,649,230 58	000	- 140,222,225 90	15,427,004 68	0 00	15,427,004 68
Fixed Income						
Government bonds	100,198 09	408 740	- 103,548 58	- 3,352 47	0 00	- 3,352 47
Total fixed income	100,198 09	408 740	- 103,548 58	- 3,352 47	0 00	- 3,352 47
Total sales	155,749,426 65	408 740	- 140,325,774 46	15,423,652 19	0 00	15,423,652 19
Total	83,738,182 78	408 740	- 78,401,358 11	15,338,828 87	0 00	15,338 828 87

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Future Commissions

Equities								
Equity derivatives - futures								
United States - USD								
11 Mar 02	JUN 02 S&P 500	0 000	- 5 50	000	0 00	5 50	0 00	5 50
12 Mar 02	CUSIP 999599GH0							
Settled		0 000000						
11 Mar 02	MAR 02 S&P 500	0 000	- 5 50	000	0 00	- 5 50	0 00	5 50
12 Mar 02	CUSIP 999599GH0							
Settled		0 000000						
12 Jun 02	JUN 02 S&P 500	0 000	- 5 50	000	0 00	5 50	0 00	5 50
13 Jun 02	CUSIP 999599GH0							
Settled		0 000000						
12 Jun 02	SEP 02 S&P 500	0 000	5 50	000	0 00	5 50	0 00	5 50
13 Jun 02	CUSIP 999599GH0							
Settled		0 000000						
2 Jul 02	SEP 02 S&P 500	0 000	- 5 50	000	0 00	- 5 50	0 00	5 50
3 Jul 02	CUSIP 999599GH0							
Settled		0 000000						
22 Jul 02	SEP 02 S&P 500	0 000	- 5 50	000	0 00	5 50	0 00	5 50
23 Jul 02	CUSIP 999599GH0							
Settled		0 000000						
26 Aug 02	SEP 02 S&P 500	0 000	5 50	000	0 00	5 50	0 00	5 50
27 Aug 02	CUSIP 999599GH0							
Settled		0 000000						
Total United States - USD			- 38 50	000	0 00	- 38 50	0 00	- 38 50
Total equity derivatives - futures			- 38 50	000	0 00	- 38 50	0 00	- 38 50
Total equities			- 38 50	000	0 00	- 38 50	0 00	- 38 50
Total future commissions		0 00	- 38 50	000	0 00	- 38 50	0 00	- 38 50

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Futures Deliveries

Equities

Equity derivatives - futures

United States - USD

11 Mar 02	MAR 02 S&P 500	- 1 000	0 00	000	0 00	0 00	0 00	0 00	0 00
12 Mar 02	CUSIP 899599GH0								
Settled		0 000000							
12 Jun 02	JUN 02 S&P 500	1 000	0 00	000	0 00	0 00	0 00	0 00	0 00
13 Jun 02	CUSIP 899599GH0								
Settled		0 000000							
22 Jul 02	SEP 02 S&P 500	1 000	0 00	000	0 00	0 00	0 00	0 00	0 00
23 Jul 02	CUSIP 899599GH0								
Settled		0 000000							
28 Aug 02	SEP 02 S&P 500	1 000	0 00	000	0 00	0 00	0 00	0 00	0 00
27 Aug 02	CUSIP 899599GH0								
Settled		0 000000							
Total United States - USD			0 00	000	0 00	0 00	0 00	0 00	0 00
Total equity derivatives - futures			0 00	000	0 00	0 00	0 00	0 00	0 00
Total equities			0 00	000	0 00	0 00	0 00	0 00	0 00
Total futures deliveries		- 4 00	0 00	000	0 00	0 00	0 00	0 00	0 00

Futures Receipts

Equities

Equity derivatives - futures

United States - USD

11 Mar 02	JUN 02 S&P 500	1 000	0 00	000	0 00	0 00	0 00	0 00	0 00
12 Mar 02	CUSIP 899599GH0								
Settled		0 000000							
12 Jun 02	SEP 02 S&P 500	1 000	0 00	000	0 00	0 00	0 00	0 00	0 00
13 Jun 02	CUSIP 899599GH0								
Settled		0 000000							

Portfolio Statement

1-JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date	Security description	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
Settle date	Asset ID		Principal	Accrued Interest		Market	Translation	Total
Trade Status	Broker/Commission							

Futures Receipts

Equities

2 Jul 02	SEP 02 S&P 500	1 000	0 00	000	0 00	0 00	0 00	0 00
3 Jul 02	CUSIP 999599GH0							
Settled		0 000000						
Total United States - USD			0 00	000	0 00	0 00	0 00	0 00
Total equity derivatives - futures			0 00	000	0 00	0 00	0 00	0 00
Total equities			0 00	000	0 00	0 00	0 00	0 00
Total futures receipts			3 00	0 00	000	0 00	0 00	0 00

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

31 Dec 01	REVERSAL MAR 02 S&P 500	0 000	2 525 00	000	0 00	2 525 00	0 00	2 525 00
2 Jan 02	CUSIP 899599GH0							
		0 000000						
31 Dec 01	MAR 02 S&P 500	0 000	2 525 00	000	0 00	2 525 00	0 00	- 2 525 00
2 Jan 02	CUSIP 899599GH0							
		0 000000						
2 Jan 02	MAR 02 S&P 500	0 000	1,200 00	000	0 00	1 200 00	0 00	1 200 00
3 Jan 02	CUSIP 899599GH0							
		0 000000						
3 Jan 02	MAR 02 S&P 500	0 000	3 100 00	000	0 00	3 100 00	0 00	3 100 00
4 Jan 02	CUSIP 999599GH0							
		0 000000						
4 Jan 02	MAR 02 S&P 500	0 000	2 225 00	000	0 00	2 225 00	0 00	2 225 00
7 Jan 02	CUSIP 999599GH0							
		0 000000						
7 Jan 02	MAR 02 S&P 500	0 000	2 125 00	000	0 00	2 125 00	0 00	2,125 00
8 Jan 02	CUSIP 899599GH0							
		0 000000						
8 Jan 02	MAR 02 S&P 500	0 000	875 00	000	0 00	- 875 00	0 00	875 00
9 Jan 02	CUSIP 899599GH0							
		0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
9 Jan 02	MAR 02 S&P 500	0 000	- 2,200 00	000	0 00	- 2 200 00	0 00	2 200 00
10 Jan 02	CUSIP 099599GH0	0 000000						
10 Jan 02	MAR 02 S&P 500	0 000	1,150 00	000	0 00	1,150 00	0 00	1 150 00
11 Jan 02	CUSIP 099599GH0	0 000000						
11 Jan 02	MAR 02 S&P 500	0 000	- 2 825 00	000	0 00	- 2 825 00	0 00	- 2 825 00
14 Jan 02	CUSIP 099599GH0	0 000000						
14 Jan 02	MAR 02 S&P 500	0 000	- 1 875 00	000	0 00	- 1,875 00	0 00	1,875 00
15 Jan 02	CUSIP 099599GH0	0 000000						
15 Jan 02	MAR 02 S&P 500	0 000	2,175 00	000	0 00	2 175 00	0 00	2,175 00
18 Jan 02	CUSIP 099599GH0	0 000000						
16 Jan 02	MAR 02 S&P 500	0 000	- 5,750 00	000	0 00	- 5,750 00	0 00	- 5 750 00
17 Jan 02	CUSIP 099599GH0	0 000000						
17 Jan 02	MAR 02 S&P 500	0 000	2 050 00	000	0 00	2 050 00	0 00	2,050 00
18 Jan 02	CUSIP 099599GH0	0 000000						
18 Jan 02	MAR 02 S&P 500	0 000	- 1 275 00	000	0 00	- 1 275 00	0 00	1 275 00
22 Jan 02	CUSIP 099599GH0	0 000000						
22 Jan 02	MAR 02 S&P 500	0 000	- 1,950 00	000	0 00	- 1 950 00	0 00	- 1,950 00
23 Jan 02	CUSIP 099599GH0	0 000000						
23 Jan 02	MAR 02 S&P 500	0 000	1 925 00	000	0 00	1 925 00	0 00	1 925 00
24 Jan 02	CUSIP 099599GH0	0 000000						
24 Jan 02	MAR 02 S&P 500	0 000	1,075 00	000	0 00	1 075 00	0 00	1 075 00
25 Jan 02	CUSIP 099599GH0	0 000000						
28 Jan 02	MAR 02 S&P 500	0 000	0 00	000	0 00	0 00	0 00	0 00
28 Jan 02	CUSIP 099599GH0	0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Mark-to-Markets

Equities								
28 Jan 02	MAR 02 S&P 500	0 000	550 00	000	0 00	550 00	0 00	550 00
29 Jan 02	CUSIP 999599GH0	0 000000						
29 Jan 02	MAR 02 S&P 500	0 000	- 8 750 00	000	0 00	8 750 00	0 00	8 750 00
30 Jan 02	CUSIP 999599GH0	0 000000						
30 Jan 02	MAR 02 S&P 500	0 000	3 750 00	000	0 00	3 750 00	0 00	3 750 00
31 Jan 02	CUSIP 999599GH0	0 000000						
31 Jan 02	MAR 02 S&P 500	0 000	3,725 00	000	0 00	3 725 00	0 00	3 725 00
1 Feb 02	CUSIP 999599GH0	0 000000						
1 Feb 02	MAR 02 S&P 500	0 000	1 750 00	000	0 00	1 750 00	0 00	1 750 00
4 Feb 02	CUSIP 999599GH0	0 000000						
4 Feb 02	MAR 02 S&P 500	0 000	7 025 00	000	0 00	7 025 00	0 00	- 7 025 00
5 Feb 02	CUSIP 999599GH0	0 000000						
5 Feb 02	MAR 02 S&P 500	0 000	- 1 575 00	000	0 00	1 575 00	0 00	- 1 575 00
6 Feb 02	CUSIP 999599GH0	0 000000						
6 Feb 02	MAR 02 S&P 500	0 000	1 425 00	000	0 00	1 425 00	0 00	- 1 425 00
7 Feb 02	CUSIP 999599GH0	0 000000						
7 Feb 02	MAR 02 S&P 500	0 000	1 575 00	000	0 00	1 575 00	0 00	1 575 00
8 Feb 02	CUSIP 999599GH0	0 000000						
8 Feb 02	MAR 02 S&P 500	0 000	4 875 00	000	0 00	4 875 00	0 00	4 875 00
11 Feb 02	CUSIP 999599GH0	0 000000						
11 Feb 02	MAR 02 S&P 500	0 000	3 425 00	000	0 00	3 425 00	0 00	3 425 00
12 Feb 02	CUSIP 999599GH0	0 000000						
12 Feb 02	MAR 02 S&P 500	0 000	- 675 00	000	0 00	675 00	0 00	675 00
13 Feb 02	CUSIP 999599GH0	0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZ FREEDOM FORUM, INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Market Translation Total Realized gain/loss

Mark-10-Markets

Equities

13 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	2,800 00	0 00	2,800 00	0 00	0 00	2,800 00	0 00	2,800 00	0 00
14 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	475 00	0 00	475 00	0 00	0 00	- 475 00	0 00	- 475 00	0 00
15 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	- 3,000 00	0 00	- 3,000 00	0 00	0 00	- 3,000 00	0 00	- 3,000 00	0 00
18 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	- 5,275 00	0 00	- 5,275 00	0 00	0 00	- 5,275 00	0 00	- 5,275 00	0 00
19 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	4,325 00	0 00	4,325 00	0 00	0 00	4,325 00	0 00	4,325 00	0 00
20 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	- 5,500 00	0 00	- 5,500 00	0 00	0 00	- 5,500 00	0 00	- 5,500 00	0 00
21 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	4,475 00	0 00	4,475 00	0 00	0 00	4,475 00	0 00	4,475 00	0 00
22 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	3,175 00	0 00	3,175 00	0 00	0 00	3,175 00	0 00	3,175 00	0 00
25 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	4,475 00	0 00	4,475 00	0 00	0 00	4,475 00	0 00	4,475 00	0 00
26 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	- 425 00	0 00	- 425 00	0 00	0 00	- 425 00	0 00	- 425 00	0 00
27 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	875 00	0 00	875 00	0 00	0 00	875 00	0 00	875 00	0 00
28 Feb 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	- 1,125 00	0 00	- 1,125 00	0 00	0 00	- 1,125 00	0 00	- 1,125 00	0 00
1 Mar 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	6,400 00	0 00	6,400 00	0 00	0 00	6,400 00	0 00	6,400 00	0 00
4 Mar 02	MAR 02 S&P 500	CUSIP 888599GH0	0 000	0 000	0 000	0 00	0 000	0 00	0 00	0 000	0 00	0 000	0 000

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Mark-to-Markets

Equities

4 Mar 02	MAR 02 S&P 500	0 000	4 800 00	000	0 00	4 800 00	0 00	4 800 00
5 Mar 02	CUSIP 099599GH0	0 000000						
5 Mar 02	MAR 02 S&P 500	0 000	- 650 00	000	0 00	650 00	0 00	- 650 00
6 Mar 02	CUSIP 099599GH0	0 000000						
6 Mar 02	MAR 02 S&P 500	0 000	3,350 00	000	0 00	3 350 00	0 00	3 350 00
7 Mar 02	CUSIP 099599GH0	0 000000						
7 Mar 02	MAR 02 S&P 500	0 000	- 800 00	000	0 00	800 00	0 00	800 00
8 Mar 02	CUSIP 099599GH0	0 000000						
8 Mar 02	MAR 02 S&P 500	0 000	1 125 00	000	0 00	1 125 00	0 00	1 125 00
11 Mar 02	CUSIP 099599GH0	0 000000						
11 Mar 02	JUN 02 S&P 500	0 000	800 00	000	0 00	800 00	0 00	800 00
12 Mar 02	CUSIP 099599GH0	0 000000						
11 Mar 02	MAR 02 S&P 500	0 000	200 00	000	0 00	200 00	0 00	- 200 00
12 Mar 02	CUSIP 099599GH0	0 000000						
12 Mar 02	JUN 02 S&P 500	0 000	125 00	000	0 00	125 00	0 00	125 00
13 Mar 02	CUSIP 099599GH0	0 000000						
13 Mar 02	JUN 02 S&P 500	0 000	- 3 050 00	000	0 00	3 050 00	0 00	3 050 00
14 Mar 02	CUSIP 099599GH0	0 000000						
14 Mar 02	JUN 02 S&P 500	0 000	- 425 00	000	0 00	425 00	0 00	425 00
15 Mar 02	CUSIP 099599GH0	0 000000						
15 Mar 02	JUN 02 S&P 500	0 000	2 800 00	000	0 00	2 800 00	0 00	2 800 00
18 Mar 02	CUSIP 099599GH0	0 000000						
18 Mar 02	JUN 02 S&P 500	0 000	100 00	000	0 00	100 00	0 00	100 00
19 Mar 02	CUSIP 099599GH0	0 000000						

Portfolio Statement

1 JAN 02 : 31 DEC 02

Account number 2602475
 Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Trade Status

Settle date Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Mark-10-Markets

Equities

18 Mar 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	1 750 00	0 000	0 000	1 750 00	0 00	0 00	1 750 00
20 Mar 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	- 5 475 00	0 000	0 000	5 475 00	0 00	0 00	- 5 475 00
21 Mar 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	100 00	0 000	0 000	100 00	0 00	0 00	100 00
22 Mar 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	775 00	0 000	0 000	775 00	0 00	0 00	- 775 00
25 Mar 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	- 3 450 00	0 000	0 000	3 450 00	0 00	0 00	- 3 450 00
26 Mar 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	1 575 00	0 000	0 000	1 575 00	0 00	0 00	1 575 00
27 Mar 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	725 00	0 000	0 000	725 00	0 00	0 00	725 00
28 Mar 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	1 050 00	0 000	0 000	1 050 00	0 00	0 00	1 050 00
29 Mar 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	1 175 00	0 000	0 000	1 175 00	0 00	0 00	1 175 00
1 Apr 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	1 600 00	0 000	0 000	1 600 00	0 00	0 00	1 600 00
2 Apr 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	1 950 00	0 000	0 000	1 950 00	0 00	0 00	1 950 00
3 Apr 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	0 000	0 000	0 000	0 000	0 00	0 00	0 000
4 Apr 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	- 1 150 00	0 000	0 000	1 150 00	0 00	0 00	- 1 150 00
5 Apr 02	JUN 02 S&P 500	CUSIP 898599GH0	0 000	0 000	0 000	0 000	0 000	0 00	0 00	0 000

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Mark-to-Markets

Equities

5 Apr 02	JUN 02 S&P 500	0 000	- 75 00	000	0 00	- 75 00	0 00	- 75 00
8 Apr 02	CUSIP 099599GH0	0 000000						
8 Apr 02	JUN 02 S&P 500	0 000	525 00	000	0 00	525 00	0 00	525 00
9 Apr 02	CUSIP 099599GH0	0 000000						
9 Apr 02	JUN 02 S&P 500	0 000	1 775 00	000	0 00	1 775 00	0 00	1 775 00
10 Apr 02	CUSIP 099599GH0	0 000000						
10 Apr 02	JUN 02 S&P 500	0 000	2 900 00	000	0 00	2 900 00	0 00	2 900 00
11 Apr 02	CUSIP 099599GH0	0 000000						
11 Apr 02	JUN 02 S&P 500	0 000	- 7 025 00	000	0 00	7 025 00	0 00	7 025 00
12 Apr 02	CUSIP 099599GH0	0 000000						
12 Apr 02	JUN 02 S&P 500	0 000	2 025 00	000	0 00	2 025 00	0 00	2 025 00
15 Apr 02	CUSIP 099599GH0	0 000000						
15 Apr 02	JUN 02 S&P 500	0 000	1 925 00	000	0 00	1 925 00	0 00	1 925 00
16 Apr 02	CUSIP 099599GH0	0 000000						
16 Apr 02	JUN 02 S&P 500	0 000	6 350 00	000	0 00	6 350 00	0 00	6 350 00
17 Apr 02	CUSIP 099599GH0	0 000000						
17 Apr 02	JUN 02 S&P 500	0 000	450 00	000	0 00	450 00	0 00	450 00
18 Apr 02	CUSIP 099599GH0	0 000000						
18 Apr 02	JUN 02 S&P 500	0 000	- 1 225 00	000	0 00	1 225 00	0 00	1 225 00
19 Apr 02	CUSIP 099599GH0	0 000000						
19 Apr 02	JUN 02 S&P 500	0 000	925 00	000	0 00	925 00	0 00	925 00
22 Apr 02	CUSIP 099599GH0	0 000000						
22 Apr 02	JUN 02 S&P 500	0 000	- 4 600 00	000	0 00	4 600 00	0 00	- 4 600 00
23 Apr 02	CUSIP 099599GH0	0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZFREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Settle date Asset ID Broker/Commission Realized gain/loss

Mark-10-Markets

Equities

23 Apr 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	- 1 250 00	0 000	0 000	0 000	- 1 250 00	0 000	0 000	1 250 00
24 Apr 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	- 2 875 00	0 000	0 000	0 000	- 2 875 00	0 000	0 000	- 2 875 00
25 Apr 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	175 00	0 000	0 000	0 000	175 00	0 000	0 000	175 00
28 Apr 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	- 5 125 00	0 000	0 000	0 000	- 5 125 00	0 000	0 000	- 5 125 00
28 Apr 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	1 775 00	0 000	0 000	0 000	1 775 00	0 000	0 000	- 1 775 00
30 Apr 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	3 075 00	0 000	0 000	0 000	3 075 00	0 000	0 000	3 075 00
1 May 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	2 800 00	0 000	0 000	0 000	2 800 00	0 000	0 000	2 800 00
2 May 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	- 850 00	0 000	0 000	0 000	- 850 00	0 000	0 000	- 850 00
3 May 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	- 2 900 00	0 000	0 000	0 000	- 2 900 00	0 000	0 000	2 900 00
6 May 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	- 5 300 00	0 000	0 000	0 000	- 5 300 00	0 000	0 000	- 5 300 00
7 May 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	- 1 100 00	0 000	0 000	0 000	- 1 100 00	0 000	0 000	- 1 100 00
8 May 02	JUN 02 S&P 500	CUSIP 888598GHO	0 000	8,775 00	0 000	0 000	0 000	8,775 00	0 000	0 000	8,775 00

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Mark-to-Markets

Equities								
9 May 02	JUN 02 S&P 500	0 000	3 125 00	000	0 00	3 125 00	0 00	3 125 00
10 May 02	CUSIP 999599GH0	0 000000						
10 May 02	JUN 02 S&P 500	0 000	4 975 00	000	0 00	4 975 00	0 00	4 975 00
13 May 02	CUSIP 999599GH0	0 000000						
13 May 02	JUN 02 S&P 500	0 000	5 350 00	000	0 00	5,350 00	0 00	5 350 00
14 May 02	CUSIP 999599GH0	0 000000						
14 May 02	JUN 02 S&P 500	0 000	5 750 00	000	0 00	5 750 00	0 00	5 750 00
15 May 02	CUSIP 999599GH0	0 000000						
15 May 02	JUN 02 S&P 500	0 000	- 1 000 00	000	0 00	1 000 00	0 00	1 000 00
18 May 02	CUSIP 999599GH0	0 000000						
18 May 02	JUN 02 S&P 500	0 000	1,150 00	000	0 00	1,150 00	0 00	1 150 00
17 May 02	CUSIP 999599GH0	0 000000						
17 May 02	JUN 02 S&P 500	0 000	1 525 00	000	0 00	1 525 00	0 00	1 525 00
20 May 02	CUSIP 999599GH0	0 000000						
20 May 02	JUN 02 S&P 500	0 000	2 925 00	000	0 00	2 925 00	0 00	2 925 00
21 May 02	CUSIP 999599GH0	0 000000						
21 May 02	JUN 02 S&P 500	0 000	- 2 600 00	000	0 00	2 600 00	0 00	2 600 00
22 May 02	CUSIP 999599GH0	0 000000						
22 May 02	JUN 02 S&P 500	0 000	500 00	000	0 00	500 00	0 00	500 00
23 May 02	CUSIP 999599GH0	0 000000						
23 May 02	JUN 02 S&P 500	0 000	2 975 00	000	0 00	2 975 00	0 00	2 975 00
24 May 02	CUSIP 999599GH0	0 000000						
24 May 02	JUN 02 S&P 500	0 000	- 3 650 00	000	0 00	3 650 00	0 00	3 650 00
28 May 02	CUSIP 999599GH0	0 000000						

Portfolio Statement

JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Acquired interest Cost Market Transaction Realized gain/loss Total

Mark-to-Markets

Equities

28 May 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	- 1 450 00	0 00	0 00	0 00	- 1 450 00	0 00	0 00	1 450 00	
29 May 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	- 2 200 00	0 00	0 00	0 00	- 2 200 00	0 00	0 00	- 2 200 00	
30 May 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	500 00	0 00	0 00	0 00	500 00	0 00	0 00	- 500 00	
31 May 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	425 00	0 00	0 00	0 00	425 00	0 00	0 00	425 00	
3 Jun 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	7 175 00	0 00	0 00	0 00	7 175 00	0 00	0 00	7 175 00	
4 Jun 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	675 00	0 00	0 00	0 00	675 00	0 00	0 00	675 00	
5 Jun 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	2 275 00	0 00	0 00	0 00	2 275 00	0 00	0 00	2 275 00	
6 Jun 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	- 5 275 00	0 00	0 00	0 00	- 5 275 00	0 00	0 00	5 275 00	
7 Jun 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	300 00	0 00	0 00	0 00	300 00	0 00	0 00	- 300 00	
10 Jun 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	850 00	0 00	0 00	0 00	850 00	0 00	0 00	850 00	
11 Jun 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	4 475 00	0 00	0 00	0 00	4 475 00	0 00	0 00	4 475 00	
12 Jun 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	0 00	0 00	0 00	0 00	0 00	0 00	0 00	- 800 00	
13 Jun 02	JUN 02 S&P 500	CUSIP 899599GH0	0 000	0 00	0 00	0 00	0 00	0 00	0 00	0 00	- 800 00	

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ'FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss		
			Principal	Accrued Interest	Cost	Market	Translation

Mark-to-Markets

Equities

12 Jun 02	SEP 02 S&P 500	0 000	2 312 50	000	0 00	2 312 50	0 00	2 312 50
13 Jun 02	CUSIP 999599GH0	0 000000						
13 Jun 02	SEP 02 S&P 500	0 000	2 375 00	000	0 00	- 2 375 00	0 00	2 375 00
14 Jun 02	CUSIP 999599GH0	0 000000						
14 Jun 02	SEP 02 S&P 500	0 000	- 425 00	000	0 00	425 00	0 00	425 00
17 Jun 02	CUSIP 999599GH0	0 000000						
17 Jun 02	SEP 02 S&P 500	0 000	6 650 00	000	0 00	6 650 00	0 00	6 650 00
18 Jun 02	CUSIP 999599GH0	0 000000						
18 Jun 02	SEP 02 S&P 500	0 000	2,150 00	000	0 00	2 150 00	0 00	2 150 00
19 Jun 02	CUSIP 999599GH0	0 000000						
19 Jun 02	SEP 02 S&P 500	0 000	- 6 225 00	000	0 00	- 6 225 00	0 00	6 225 00
20 Jun 02	CUSIP 999599GH0	0 000000						
20 Jun 02	SEP 02 S&P 500	0 000	- 3 125 00	000	0 00	3 125 00	0 00	3 125 00
21 Jun 02	CUSIP 999599GH0	0 000000						
21 Jun 02	SEP 02 S&P 500	0 000	3 950 00	000	0 00	3 950 00	0 00	3 950 00
24 Jun 02	CUSIP 999599GH0	0 000000						
24 Jun 02	SEP 02 S&P 500	0 000	1 275 00	000	0 00	1 275 00	0 00	1 275 00
25 Jun 02	CUSIP 999599GH0	0 000000						
25 Jun 02	SEP 02 S&P 500	0 000	- 5 650 00	000	0 00	- 5 650 00	0 00	5 650 00
28 Jun 02	CUSIP 999599GH0	0 000000						
26 Jun 02	SEP 02 S&P 500	0 000	50 00	000	0 00	50 00	0 00	50 00
27 Jun 02	CUSIP 999599GH0	0 000000						
27 Jun 02	SEP 02 S&P 500	0 000	4 325 00	000	0 00	4 325 00	0 00	4 325 00
28 Jun 02	CUSIP 999599GH0	0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Mark-to-Markets

Equities									
28 Jun 02	SEP 02 S&P 500	0 000	- 475 00	000	0 00	- 475 00	0 00	- 475 00	
1 Jul 02	CUSIP 899599GH0	0 000000							
1 Jul 02	SEP 02 S&P 500	0 000	- 5,125 00	000	0 00	- 5,125 00	0 00	- 5,125 00	
2 Jul 02	CUSIP 899599GH0	0 000000							
2 Jul 02	SEP 02 S&P 500	0 000	- 10,300 00	000	0 00	- 10,300 00	0 00	- 10,300 00	
3 Jul 02	CUSIP 899599GH0	0 000000							
3 Jul 02	SEP 02 S&P 500	0 000	2,800 00	000	0 00	2,800 00	0 00	2,800 00	
5 Jul 02	CUSIP 899599GH0	0 000000							
5 Jul 02	SEP 02 S&P 500	0 000	18,800 00	000	0 00	18,800 00	0 00	18,800 00	
8 Jul 02	CUSIP 899599GH0	0 000000							
8 Jul 02	SEP 02 S&P 500	0 000	6,350 00	000	0 00	- 6,350 00	0 00	6,350 00	
8 Jul 02	CUSIP 899599GH0	0 000000							
9 Jul 02	SEP 02 S&P 500	0 000	- 12,150 00	000	0 00	- 12,150 00	0 00	- 12,150 00	
10 Jul 02	CUSIP 899599GH0	0 000000							
10 Jul 02	SEP 02 S&P 500	0 000	- 17,500 00	000	0 00	17,500 00	0 00	- 17,500 00	
11 Jul 02	CUSIP 899599GH0	0 000000							
11 Jul 02	SEP 02 S&P 500	0 000	3,950 00	000	0 00	3,950 00	0 00	3,950 00	
12 Jul 02	CUSIP 899599GH0	0 000000							
12 Jul 02	SEP 02 S&P 500	0 000	- 4,800 00	000	0 00	- 4,800 00	0 00	- 4,800 00	
15 Jul 02	CUSIP 899599GH0	0 000000							
15 Jul 02	SEP 02 S&P 500	0 000	1,650 00	000	0 00	1,650 00	0 00	1,650 00	
18 Jul 02	CUSIP 899599GH0	0 000000							
18 Jul 02	SEP 02 S&P 500	0 000	- 8,650 00	000	0 00	8,650 00	0 00	8,650 00	
17 Jul 02	CUSIP 899599GH0	0 000000							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss		
			Principal	Accrued Interest	Cost	Market	Transtation

Mark-to-Markets

Equities

17 Jul 02	SEP 02 S&P 500	0 000	850 00	000	0 00	850 00	0 00	850 00
18 Jul 02	CUSIP 999599GH0	0 000000						
18 Jul 02	SEP 02 S&P 500	0 000	- 14 750 00	000	0 00	- 14 750 00	0 00	14 750 00
19 Jul 02	CUSIP 999599GH0	0 000000						
19 Jul 02	SEP 02 S&P 500	0 000	- 15,750 00	000	0 00	- 15 750 00	0 00	15 750 00
22 Jul 02	CUSIP 999599GH0	0 000000						
22 Jul 02	SEP 02 S&P 500	0 000	- 12 050 00	000	0 00	12 050 00	0 00	- 12 050 00
23 Jul 02	CUSIP 999599GH0	0 000000						
23 Jul 02	SEP 02 S&P 500	0 000	5,750 00	000	0 00	- 5 750 00	0 00	5 750 00
24 Jul 02	CUSIP 999599GH0	0 000000						
24 Jul 02	SEP 02 S&P 500	0 000	11 800 00	000	0 00	11,800 00	0 00	11 800 00
25 Jul 02	CUSIP 999599GH0	0 000000						
25 Jul 02	SEP 02 S&P 500	0 000	1,800 00	000	0 00	1 800 00	0 00	1 800 00
26 Jul 02	CUSIP 899599GH0	0 000000						
26 Jul 02	SEP 02 S&P 500	0 000	4 225 00	000	0 00	4 225 00	0 00	4 225 00
29 Jul 02	CUSIP 899599GH0	0 000000						
29 Jul 02	SEP 02 S&P 500	0 000	10 000 00	000	0 00	10 000 00	0 00	10 000 00
30 Jul 02	CUSIP 899599GH0	0 000000						
30 Jul 02	SEP 02 S&P 500	0 000	2 950,00	000	0 00	2,950 00	0 00	2 950 00
31 Jul 02	CUSIP 999599GH0	0 000000						
31 Jul 02	SEP 02 S&P 500	0 000	1 500 00	000	0 00	1 500 00	0 00	1 500 00
1 Aug 02	CUSIP 999599GH0	0 000000						
1 Aug 02	SEP 02 S&P 500	0 000	6 875 00	000	0 00	6 875 00	0 00	6 875 00
2 Aug 02	CUSIP 899599GH0	0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Mark-to-Markets								
Equities								
2 Aug 02	SEP 02 S&P 500	0 000	- 4 750 00	000	0 00	- 4,750 00	0 00	- 4 750 00
5 Aug 02	CUSIP 898599GH0	0 000000						
5 Aug 02	SEP 02 S&P 500	0 000	- 7 750 00	000	0 00	- 7,750 00	0 00	- 7,750 00
6 Aug 02	CUSIP 898599GH0	0 000000						
6 Aug 02	SEP 02 S&P 500	0 000	6 750 00	000	0 00	6,750 00	0 00	6,750 00
7 Aug 02	CUSIP 898599GH0	0 000000						
7 Aug 02	SEP 02 S&P 500	0 000	3,750 00	000	0 00	3,750 00	0 00	3 750 00
8 Aug 02	CUSIP 898599GH0	0 000000						
8 Aug 02	SEP 02 S&P 500	0 000	7,425 00	000	0 00	7,425 00	0 00	7 425 00
9 Aug 02	CUSIP 898599GH0	0 000000						
9 Aug 02	SEP 02 S&P 500	0 000	525 00	000	0 00	525 00	0 00	525 00
12 Aug 02	CUSIP 898599GH0	0 000000						
12 Aug 02	SEP 02 S&P 500	0 000	- 1 325 00	000	0 00	- 1 325 00	0 00	1 325 00
13 Aug 02	CUSIP 898599GH0	0 000000						
13 Aug 02	SEP 02 S&P 500	0 000	4,300 00	000	0 00	- 4 300 00	0 00	- 4 300 00
14 Aug 02	CUSIP 898599GH0	0 000000						
14 Aug 02	SEP 02 S&P 500	0 000	8,175 00	000	0 00	8 175 00	0 00	8 175 00
15 Aug 02	CUSIP 898599GH0	0 000000						
15 Aug 02	SEP 02 S&P 500	0 000	3 125 00	000	0 00	3 125 00	0 00	3 125 00
16 Aug 02	CUSIP 898599GH0	0 000000						
18 Aug 02	SEP 02 S&P 500	0 000	- 625 00	000	0 00	- 625 00	0 00	- 625 00
18 Aug 02	CUSIP 898599GH0	0 000000						
19 Aug 02	SEP 02 S&P 500	0 000	5,250 00	000	0 00	5 250 00	0 00	5,250 00
20 Aug 02	CUSIP 898599GH0	0 000000						

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1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss		
			Principal	Accrued Interest	Cost	Market	Transtation

Mark-to-Markets

Equities								
20 Aug 02	SEP 02 S&P 500	0 000	- 2 300 00	000	0 00	2 300 00	0 00	2 300 00
21 Aug 02	CUSIP 999599GH0	0 000000						
21 Aug 02	SEP 02 S&P 500	0 000	3,125 00	000	0 00	3 125 00	0 00	3 125 00
22 Aug 02	CUSIP 999599GH0	0 000000						
22 Aug 02	SEP 02 S&P 500	0 000	2,200 00	000	0 00	2 200 00	0 00	2 200 00
23 Aug 02	CUSIP 999599GH0	0 000000						
23 Aug 02	SEP 02 S&P 500	0 000	5,025 00	000	0 00	5 025 00	0 00	5 025 00
28 Aug 02	CUSIP 999599GH0	0 000000						
28 Aug 02	SEP 02 S&P 500	0 000	875 00	000	0 00	875 00	0 00	875 00
27 Aug 02	CUSIP 999599GH0	0 000000						
Total United States - USD			88,812 50	000	0 00	- 88,812 50	0 00	- 88 812 50
Total equity derivatives - futures			- 88,812 50	000	0 00	- 88 812 50	0 00	- 88 812 50
Total equities			- 88,812 50	000	0 00	- 88,812 50	0 00	- 88 812 50
Total mark-to-markets			0 00	- 88,812 50	000	0 00	- 88,812 50	0 00

Other Gain/Loss

Equities								
Common stock								
United States - USD								
31 Dec 01	EQTY OFFICE PPTYS TR REIT	0 000	610 08	000	0 00	610 08	0 00	610 08
25 Jan 02	CUSIP 294741103	0 000000						
Settled								
31 Dec 01	EQTY OFFICE PPTYS TR REIT	0 000	94 01	000	0 00	94 01	0 00	94 01
25 Jan 02	CUSIP 294741103	0 000000						
Settled								
31 Dec 01	PROLOGIS	0 000	43 25	000	0 00	43 25	0 00	43 25
7 Feb 02	CUSIP 743410102	0 000000						
Settled								

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			Total
Settle date	Asset ID		Principal	Accrued Interest	Cost	Market	Translation	
Trade Status	Broker/Commission	Price						

Other Gain/Loss

Equities								
31 Dec 01	PROLOGIS	0 000	22 16	000	0 00	22 16	0 00	22 16
7 Feb 02	CUSIP 743410102							
Settled		0 000000						
15 Feb 02	ESCROW SEAGATE TECHNOLOGY	0 000	1,255 98	000	0 00	1 255 98	0 00	1 255 98
15 Feb 02	CUSIP 811804988							
Settled		0 000000						
Total United States - USD			2,025 48	000	0 00	2,025 48	0 00	2,025 48
Total common stock			2,025 48	000	0 00	2,025 48	0 00	2,025 48
Total equities			2,025 48	000	0 00	2,025 48	0 00	2,025 48
Total other gain/loss		0 00	2,025 48	000	0 00	2,025 48	0 00	2,025 48

Purchases

Equities								
Common stock								
Bermuda - USD								
8 Jan 02	INGERSOLL RAND CO CL A	200 000	- 8 584 00	000	8,584 00	0 00	0 00	0 00
11 Jan 02	CUSIP G4776G101							
Settled	INSTINET / 2 00	42 910000						
30 Jan 02	INGERSOLL-RAND CO CL A	1,300 000	- 55,306 94	000	55,306 94	0 00	0 00	0 00
4 Feb 02	CUSIP G4776G101							
Settled	PUTNAM LOVELL DE GUARDIOLA / 39 00	42 513800						
5 Feb 02	INGERSOLL-RAND CO CL A	600 000	- 25,663 02	000	25 663 02	0 00	0 00	0 00
8 Feb 02	CUSIP G4776G101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00	42 751700						
7 Jan 02	TYCO INTL LTD NEW COM	800 000	- 43,520 00	000	43 520 00	0 00	0 00	0 00
10 Jan 02	CUSIP 802124108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 18 00	54 380000						
23 Jan 02	TYCO INTL LTD NEW COM	1,200 000	54 724 58	000	54 724 58	0 00	0 00	0 00
28 Jan 02	CUSIP 802124108							
Settled	DRESDNER SECURITIES / 38 00	45 573800						
23 Jan 02	TYCO INTL LTD NEW COM	100 000	- 4,560 38	000	4,560 38	0 00	0 00	0 00
28 Jan 02	CUSIP 802124108							
Settled	DRESDNER SECURITIES / 3 00	45 573800						

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Purchases								
Equities								
24 Jan 02 29 Jan 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 DRESDNER SECURITIES / 27 00	900 000 43 838100	- 39 481 29	000	39 481 29	0 00	0 00	0 00
25 Jan 02 30 Jan 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 DRESDNER SECURITIES / 8 00	200 000 45 301800	9 066 38	000	9 066 38	0 00	0 00	0 00
30 Jan 02 4 Feb 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 DRESDNER SECURITIES / 54 00	1,800 000 31 212200	58,235 96	000	56 235 96	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 DRESDNER SECURITIES / 12 00	400 000 35 272600	- 14 121 04	000	14 121 04	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 DRESDNER SECURITIES / 27 00	900 000 35 272600	31 772 34	000	31 772 34	0 00	0 00	0 00
1 Feb 02 6 Feb 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 DRESDNER SECURITIES / 21 00	700 000 36 175400	25 343 78	000	25 343 78	0 00	0 00	0 00
7 Feb 02 12 Feb 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 MORGAN STANLEY & CO INC / 46 20	1 400 000 28 874900	40 191 06	000	40 191 06	0 00	0 00	0 00
7 Feb 02 12 Feb 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 MORGAN STANLEY & CO INC / 75 90	2 300 000 28 674900	66 028 17	000	66 028 17	0 00	0 00	0 00
7 Feb 02 12 Feb 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 MORGAN STANLEY & CO INC / 26 40	800 000 28 674900	22,966 32	000	22 966 32	0 00	0 00	0 00
7 Feb 02 12 Feb 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 MORGAN STANLEY & CO INC / 6 60	200 000 28 874900	- 5,741 58	000	5 741 58	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	TYCO INTL LTD NEW COM CUSIP 902124106 GOLDMAN SACHS & COMPANY	900 000 30 672000	27 604 80	000	27 604 80	0 00	0 00	0 00
Total Bermuda - USD			- 530,911 60	000	530,911 60	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Purchases									
Equities									
British Virgin Islands - USD									
29 Aug 02	TOMMY HILFIGER COM STK USD0 01	2,200 000	- 26 616 04	000	26 616 04	0 00	0 00	0 00	0 00
4 Sep 02	CUSIP G8915Z102								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 88 00	12 068200							
30 Aug 02	TOMMY HILFIGER COM STK USD0 01	1,500 000	- 18 018 05	000	18 018 05	0 00	0 00	0 00	0 00
5 Sep 02	CUSIP G8915Z102								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 45 00	11 980700							
Total British Virgin Islands - USD			- 44,632 09	000	44,632 09	0 00	0 00	0 00	0 00
Canada - USD									
12 Apr 02	ALCAN INC	900 000	- 34 804 80	000	34,804 80	0 00	0 00	0 00	0 00
17 Apr 02	CUSIP 013718105								
Settled	GOLDMAN SACHS & COMPANY	38 672000							
29 Aug 02	FAIRMONT HOTELS RESORTS INC COM	2 500 000	- 59,815 00	000	59 815 00	0 00	0 00	0 00	0 00
4 Sep 02	CUSIP 305204109								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 75 00	23 896000							
30 Aug 02	FAIRMONT HOTELS RESORTS INC COM	1 600 000	- 39 139 04	000	39 139 04	0 00	0 00	0 00	0 00
5 Sep 02	CUSIP 305204109								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 48 00	24 431900							
29 Aug 02	HUB INTL LTD COM	1,400 000	- 21,375 08	000	21,375 06	0 00	0 00	0 00	0 00
4 Sep 02	CUSIP 44332P101								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 42 00	15 237900							
30 Aug 02	HUB INTL LTD COM	900 000	13 786 02	000	13,786 02	0 00	0 00	0 00	0 00
5 Sep 02	CUSIP 44332P101								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 27 00	15 287600							
22 Apr 02	INCO LTD COM	5 300 000	110,567 01	000	110 567 01	0 00	0 00	0 00	0 00
25 Apr 02	CUSIP 453258402								
Settled	MORGAN STANLEY & CO INC / 348 80	20 795700							
22 Apr 02	INCO LTD COM	1 000 000	- 20,866 70	000	20 866 70	0 00	0 00	0 00	0 00
25 Apr 02	CUSIP 453258402								
Settled	MORGAN STANLEY & CO INC / 71 00	20 795700							
7 Jan 02	NORTEL NETWORKS CORP NEW COM	3 800 000	- 32 527 62	000	32 527 62	0 00	0 00	0 00	0 00
10 Jan 02	CUSIP 658568102								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 78 00	8 539900							
8 Jan 02	NORTEL NETWORKS CORP NEW COM	11 000 000	- 93,852 00	000	93,852 00	0 00	0 00	0 00	0 00
11 Jan 02	CUSIP 658568102								
Settled	SMITH BARNEY INC / 330 00	8 502000							

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
<i>Purchases</i>									
Equities									
8 Jan 02 11 Jan 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 INSTINET / 132 00	13 200 000 8 590000	113 520 00	000	113 520 00	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 DEUTSCHE BANK SECURITIES INC	5,000 000 2 770000	13 850 00	000	13 850 00	0 00	0 00	0 00	0 00
6 Jun 02 12 Jun 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 CREDIT SUISSE FIRST BOSTON CORPORATION	30 700 000 1 410000	43 287 00	000	43 287 00	0 00	0 00	0 00	0 00
6 Jun 02 12 Jun 02 Settled	NORTEL NETWORKS CORP NEW COM CUSIP 656568102 CREDIT SUISSE FIRST BOSTON CORPORATION	31,300 000 1 410000	44 133 00	000	44 133 00	0 00	0 00	0 00	0 00
Total Canada - USD			- 641,523 25	000	641,523 25	0 00	0 00	0 00	0 00
Cayman Islands - USD									
12 Jul 02 17 Jul 02 Settled	ACE LTD ORD STK USD0 0416 CUSIP G0070K103 INVESTMENT TECHNOLOGY GROUP INC / 32 50	1 300 000 29 549500	- 38,446 85	000	38 446 85	0 00	0 00	0 00	0 00
17 Jul 02 22 Jul 02 Settled	ACE LTD ORD STK USD0 0416 CUSIP G0070K103 INVESTMENT TECHNOLOGY GROUP INC / 70 00	2 800 000 29 004400	81 282 32	000	81 282 32	0 00	0 00	0 00	0 00
18 Jul 02 23 Jul 02 Settled	ACE LTD ORD STK USD0 0416 CUSIP G0070K103 INVESTMENT TECHNOLOGY GROUP INC / 12 50	500 000 26 010900	- 13 017 95	000	13 017 95	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	FRESH DEL MONTE PRODUCE INC COM STK CUSIP G36738105 INVESTMENT TECHNOLOGY GROUP INC / 48 00	1,600 000 27 271300	43 682 08	000	43 682 08	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	FRESH DEL MONTE PRODUCE INC COM STK CUSIP G36738105 INVESTMENT TECHNOLOGY GROUP INC / 33 00	1 100 000 27 280000	30 041 00	000	30,041 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	SCOTTISH ANNUITY & LIFE HLDGS SCOTTISH ANNUITY & LIFE HLDGS COM STK CUSIP G7885T104 INVESTMENT TECHNOLOGY GROUP INC / 98 00	3,200 000 16 797500	53 848 00	000	53 848 00	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	SCOTTISH ANNUITY & LIFE HLDGS SCOTTISH ANNUITY & LIFE HLDGS COM STK CUSIP G7885T104 INVESTMENT TECHNOLOGY GROUP INC / 63 00	2 100 000 16 866200	- 35 482 02	000	35 482 02	0 00	0 00	0 00	0 00

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR.SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Transaction Total
 Settle date Trade Status

Realized gain/loss

Purchases

Equities

8 Jan 02	Settled	TRANSOCEAN INC	CUSIP G90078108	1 600 000	- 51,425 12	0 00	0 00	0 00	51 425 12	0 00	0 00	0 00
5 Feb 02	Settled	TRANSOCEAN INC	CUSIP G90078108	1,200 000	- 33,818 00	0 00	0 00	0 00	33 818 00	0 00	0 00	0 00
8 Feb 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 24 00	CUSIP G90078108	28 160000	- 47,649 88	0 00	0 00	0 00	47 649 88	0 00	0 00	0 00
8 Feb 02	Settled	TRANSOCEAN INC	CUSIP G90078109	1,700 000	- 47,649 88	0 00	0 00	0 00	47 649 88	0 00	0 00	0 00
6 Feb 02	Settled	TRANSOCEAN INC	CUSIP G90078109	1,700 000	- 47,649 88	0 00	0 00	0 00	47 649 88	0 00	0 00	0 00
12 Apr 02	Settled	TRANSOCEAN INC	CUSIP G90078108	100 000	- 3,042 20	0 00	0 00	0 00	3 042 20	0 00	0 00	0 00
17 Apr 02	Settled	GOLDMAN SACHS & COMPANY	CUSIP G80078108	30 422000	- 8 207 64	0 00	0 00	0 00	8 207 64	0 00	0 00	0 00
2 May 02	Settled	XL CAP LTD SHS A	CUSIP G98255105	100 000	- 8 234 11	0 00	0 00	0 00	8 234 11	0 00	0 00	0 00
3 May 02	Settled	XL CAP LTD SHS A	CUSIP G98255105	100 000	- 8,234 11	0 00	0 00	0 00	8 234 11	0 00	0 00	0 00
8 May 02	Settled	BANC AMERICA SECUR MONTGOMERY DIV /	CUSIP G8255105	82 311100	- 38 344 52	0 00	0 00	0 00	38 344 52	0 00	0 00	0 00
9 May 02	Settled	XL CAP LTD SHS A	CUSIP G98255105	400 000	- 38 344 52	0 00	0 00	0 00	38 344 52	0 00	0 00	0 00
14 May 02	Settled	BANC AMERICA SECUR MONTGOMERY DIV /	CUSIP G8255105	80 831300	- 18 073 98	0 00	0 00	0 00	18 073 98	0 00	0 00	0 00
10 May 02	Settled	XL CAP LTD SHS A	CUSIP G98255105	200 000	- 18 073 98	0 00	0 00	0 00	18 073 98	0 00	0 00	0 00
15 May 02	Settled	SMITH BARNEY INC / 8 00	CUSIP G98255105	90 339800	- 35 558 60	0 00	0 00	0 00	35 558 60	0 00	0 00	0 00
13 May 02	Settled	XL CAP LTD SHS A	CUSIP G98255105	400 000	- 35 558 60	0 00	0 00	0 00	35 558 60	0 00	0 00	0 00
16 May 02	Settled	XL CAP LTD SHS A	CUSIP G98255105	400 000	- 35,708 76	0 00	0 00	0 00	35,708 76	0 00	0 00	0 00
20 May 02	Settled	XL CAP LTD SHS A	CUSIP G98255105	400 000	- 35,708 76	0 00	0 00	0 00	35,708 76	0 00	0 00	0 00
23 May 02	Settled	CREDIT SUISSE FIRST BOSTON CORPORATION /	CUSIP G98255105	89 236900	- 576,857 11	0 00	0 00	0 00	576,857 11	0 00	0 00	0 00
12 00	Settled	CREDIT SUISSE FIRST BOSTON CORPORATION /	CUSIP G98255105	89 236900	- 576,857 11	0 00	0 00	0 00	576,857 11	0 00	0 00	0 00
Total Cayman Islands - USD												

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
Germany - USD								
29 Aug 02	ADR CELANESE AG NPV COM	1 600 000	30 811 04	000	30 811 04	0 00	0 00	0 00
4 Sep 02	CUSIP D1497A101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 48 00	19 226900						
30 Aug 02	ADR CELANESE AG NPV COM	1 000 000	19 955 00	000	19 955 00	0 00	0 00	0 00
5 Sep 02	CUSIP D1497A101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00	19 925000						
Total Germany USD			- 50,766 04	000	50,766 04	0 00	0 00	0 00
Netherlands - USD								
17 Jun 02	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N	200 000	- 10 616 00	000	10 616 00	0 00	0 00	0 00
20 Jun 02	1 25 GLDR							
Settled	CUSIP 780257804	53 080000						
	GOLDMAN SACHS & COMPANY							
Total Netherlands - USD			- 10,616 00	000	10,616 00	0 00	0 00	0 00
Netherlands Antilles - USD								
8 Jan 02	SCHLUMBERGER LTD COM STK	400 000	- 21,760 00	000	21 760 00	0 00	0 00	0 00
11 Jan 02	CUSIP 806857108							
Settled	INSTINET / 4 00	54 390000						
Total Netherlands Antilles - USD			- 21,760 00	000	21,760 00	0 00	0 00	0 00
Panama - USD								
5 Feb 02	CARNIVAL CORP COM	2,600 000	67 990 00	000	67 990 00	0 00	0 00	0 00
8 Feb 02	CUSIP 143658102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 52 00	28 130000						
13 Mar 02	CARNIVAL CORP COM	6 500 000	201,753 50	000	201 753 50	0 00	0 00	0 00
18 Mar 02	CUSIP 143658102							
Settled	GOLDMAN SACHS & COMPANY	31 039000						
2 Apr 02	CARNIVAL CORP COM	200 000	6,374 52	000	6 374 52	0 00	0 00	0 00
5 Apr 02	CUSIP 143658102							
Settled	BANC AMERICA SECUR MONTGOMERY DIV / 6 00	31 842600						
Total Panama - USD			- 276,118 02	000	276,118 02	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
Puerto Rico - USD								
29 Aug 02 4 Sep 02 Settled	R&G FINL CORP CL B CUSIP 749138107 INVESTMENT TECHNOLOGY GROUP INC / 102 00	3,400 000 22 095300	- 75 228 02	000	75,228 02	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	R&G FINL CORP CL B CUSIP 749138107 INVESTMENT TECHNOLOGY GROUP INC / 69 00	2,300 000 23 081700	53 110 81	000	53 110 81	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	W HLDG CO INC COM CUSIP 829251108 INVESTMENT TECHNOLOGY GROUP INC / 63 00	2 100 000 18 835700	- 39,617 97	000	39,617 97	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	W HLDG CO INC COM CUSIP 829251108 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 18 885000	- 26 621 00	000	26 621 00	0 00	0 00	0 00
Total Puerto Rico - USD			- 194,575 90	000	194,575 90	0 00	0 00	0 00
United Kingdom - USD								
29 Aug 02 4 Sep 02 Settled	ADR SHIRE PHARMACEUTICALS GROUP PLC SPONSORED ADR CUSIP 82481R108 INVESTMENT TECHNOLOGY GROUP INC / 158 00	5 200 000 28 834800	- 150 818 86	000	150 818 86	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	ADR SHIRE PHARMACEUTICALS GROUP PLC SPONSORED ADR CUSIP 82481R108 INVESTMENT TECHNOLOGY GROUP INC / 102 00	3,400 000 29 265600	- 89 605 04	000	89 605 04	0 00	0 00	0 00
Total United Kingdom - USD			- 250,222 00	000	250,222 00	0 00	0 00	0 00
United States - USD								
18 Apr 02 24 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 DRESDNER SECURITIES / 12 00	400 000 42 895800	- 17 210 32	000	17,210 32	0 00	0 00	0 00
18 Apr 02 24 Apr 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 DRESDNER SECURITIES / 12 00	400 000 42 895800	17 210 32	000	17 210 32	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name ZZ'FREEDOM FORUM,INC JP MOR-SL
Account number 2602475

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
<i>Purchases</i>									
Equities									
25 Jul 02 30 Jul 02 Settled	##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 097023105 UBS WARBURG LLC / 18 00	600 000 41 368200	- 24 838 92	000	24 838 92	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	##CROWN AMERN RLTY TR COM REF # 2222696 CUSIP 228186102 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2 900 000 9 494800	27 621 92	000	27 621 92	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	##CROWN AMERN RLTY TR COM REF # 2222696 CUSIP 228186102 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2,000 000 9 473000	- 19 006 00	000	19 006 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	##HUDSON UTD BANCORP COM DO NOT USE SEE SEC #2406952 CUSIP 444165104 INVESTMENT TECHNOLOGY GROUP INC / 75 00	2 500 000 28 376600	- 71 016 50	000	71 016 50	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	##HUDSON UTD BANCORP COM DO NOT USE SEE SEC #2406952 CUSIP 444165104 INVESTMENT TECHNOLOGY GROUP INC / 48 00	1 600 000 28 581300	45 778 08	000	45 778 08	0 00	0 00	0 00	0 00
20 May 02 23 May 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 MERRILL LYNCH PIERCE FENNER & SMITH / 72 00	1 200 000 14 884700	- 17 933 64	000	17 933 64	0 00	0 00	0 00	0 00
25 Jun 02 28 Jun 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 INVESTMENT TECHNOLOGY GROUP INC / 7 50	300 000 15 878500	4 711 05	000	4 711 05	0 00	0 00	0 00	0 00
26 Jun 02 1 Jul 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 UTENDAHL CAPITAL PARTNERS / 10 00	400 000 18 085600	6 444 24	000	6 444 24	0 00	0 00	0 00	0 00
27 Jun 02 2 Jul 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 CREDIT SUISSE FIRST BOSTON CORPORATION / 46 00	1 000 000 18 099400	- 16,145 40	000	16 145 40	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	##THORNBURG MTG INC COMDO NOT USE SEE SEC 2863290 CUSIP 885218107 INVESTMENT TECHNOLOGY GROUP INC / 105 00	3 500 000 19 695100	- 69 037 85	000	69 037 85	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Account number 2602475
 Account Name Z2FREEDOM FORUM,INC JP MOR,SL

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Market Translation Total
 ----- ----- ----- ----- ----- ----- ----- ----- ----- ----- ----- -----

Purchases

Equities

30 Aug 02	##THORNBURG MTG INC COMDO NOT USE SEE	SEC 2863280		18 893000	- 45 822 80	000	45 822 80	000	000	000	0 00	0 00
5 Sep 02												
8 Jan 02	#REORG AMERN HOME PRODUCTS N/C TO WYETH	2946508 EFF 3/1/02		1 300 000	- 81,318 51	000	81 318 51	000	000	000	0 00	0 00
11 Jan 02		CUSIP 028609107										
Settled												
13 Mar 02	#REORG COMPAQ COMPUTER CORP STK MERGER	TO HEWLETT PACKARD CO 2383430 EFF	5/3/02CUSIP 204493100	5,900 000	- 65,130 10	000	65,130 10	000	000	000	0 00	0 00
18 Mar 02			GOLDMAN SACHS & COMPANY	11 039000								
21 Jun 02	#REORG POTOMAC ELEC PWR STK MERGER TO	PEPCO HOLDINGS 2707478 EFF 8/1/02	CUSIP 737678100	1 000 000	- 21 242 80	000	21 242 80	000	000	000	0 00	0 00
28 Jun 02			INVESTMENT TECHNOLOGY GROUP INC / 25 00	21 217800								
15 Apr 02	#REORG TRICON GLOBAL RESTAURANT INC	NAMACHNG TO YUM BRANDS INC 2949988	5/17/02 CUSIP 895953107	300 000	18 582 08	000	18 582 08	000	000	000	0 00	0 00
18 Apr 02			ISI GROUP INC / 8 00	61 910200								
18 Apr 02	#REORG TRICON GLOBAL RESTAURANT INC	NAMACHNG TO YUM BRANDS INC 2949988	5/17/02 CUSIP 895953107	300 000	- 18,329 10	000	18 329 10	000	000	000	0 00	0 00
24 Apr 02			LEGG MASON WOOD WALKER INC /	61 063000								
22 Apr 02	#REORG TRICON GLOBAL RESTAURANT INC	NAMACHNG TO YUM BRANDS INC 2949988	5/17/02 CUSIP 895953107	300 000	- 18,809 55	000	18 809 55	000	000	000	0 00	0 00
25 Apr 02			LEGG MASON WOOD WALKER INC / 9 00	62 668500								
23 Apr 02	#REORG TRICON GLOBAL RESTAURANT INC	NAMACHNG TO YUM BRANDS INC 2949988	5/17/02 CUSIP 895953107	500 000	- 31 343 15	000	31 343 15	000	000	000	0 00	0 00
26 Apr 02			LEGG MASON WOOD WALKER INC /	62 856300								
23 Apr 02	#REORG TRICON GLOBAL RESTAURANT INC	NAMACHNG TO YUM BRANDS INC 2949988	5/17/02 CUSIP 895953107	100 000	- 6,268 63	000	6 268 63	000	000	000	0 00	0 00
26 Apr 02			LEGG MASON WOOD WALKER INC / 3 00	62 656300								

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Transtation	Total	
<i>Purchases</i>									
Equities									
24 Apr 02 29 Apr 02 Settled	#REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107 NEUBERGER AND BERMAN / 15 00	500 000 63 489600	- 31 759 80	000	31 759 80	0 00	0 00	0 00	0 00
29 Apr 02 2 May 02 Settled	#REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107 LEHMAN BROTHERS INC / 10 00	200 000 61 683700	12 348 74	000	12 348 74	0 00	0 00	0 00	0 00
30 Apr 02 3 May 02 Settled	#REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107 LEHMAN BROTHERS INC / 8 00	200 000 63 052100	- 12 616 42	000	12 616 42	0 00	0 00	0 00	0 00
2 May 02 7 May 02 Settled	#REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107 MERRILL LYNCH PIERCE FENNER & SMITH / 6 00	200 000 62 944000	- 12 594 80	000	12 594 80	0 00	0 00	0 00	0 00
3 May 02 8 May 02 Settled	#REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107 MERRILL LYNCH PIERCE FENNER & SMITH / 3 00	100 000 63 146900	- 6 317 69	000	6 317 69	0 00	0 00	0 00	0 00
6 May 02 9 May 02 Settled	#REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107 FULCRUM GROBAL PARTNERS LLC / 15 00	500 000 62 960800	- 31 495 40	000	31 495 40	0 00	0 00	0 00	0 00
7 May 02 10 May 02 Settled	#REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107 BRIDGE TRADING COMPANY / 8 00	300 000 63 245600	- 18 982 68	000	18 982 68	0 00	0 00	0 00	0 00
8 May 02 13 May 02 Settled	#REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107 DEUTSCHE BANK SECURITIES INC / 7 80	200 000 63 592200	- 12 726 24	000	12 726 24	0 00	0 00	0 00	0 00
13 May 02 16 May 02 Settled	#REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02 CUSIP 895953107 BRIDGE TRADING COMPANY / 15 00	500 000 63 779700	- 31 904 85	000	31 904 85	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZ\FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Trade Status Broker/Commission Shares/PAR Price Transaction amount Realized gain/loss Market Translation Total

Purchases

Equities

8 Jan 02	#REGOR WILLAMETTE INDS INC CASH MERGER	EFF 3/14/02	Settled		200 000	- 9 084 32	000	9 084 32	0 00	0 00	0 00
11 Jan 02	CUSIP 869133107		Settled		45 296600				0 00		
8 Jan 02	#REGOR WILLAMETTE INDS INC CASH MERGER	EFF 3/14/02	Settled		1,000 000	- 45,470 00	000	45,470 00	0 00	0 00	0 00
11 Jan 02	CUSIP 869133107		Settled		45 480000				0 00		
12 Apr 02	#REGOR/AT&T CORP REV SPLIT TO AT&T CORP	NEW SEC #2000829 EFF 11/18/02	Settled		1,800 000	- 24,609 60	000	24 609 60	0 00	0 00	0 00
17 Apr 02	CUSIP 001857108		Settled		13 672000				0 00		
7 Jan 02	#REGOR/COMCAST CORP CL A COM TK MERGER	TO AT&T COMCAST CORP SEC #2000122	Settled		3 600 000	127 350 00	000	127 350 00	0 00	0 00	0 00
10 Jan 02	CUSIP 200300200		Settled		35 355000				0 00		
5 Feb 02	#REGOR/COMCAST CORP CL A COM TK MERGER	TO AT&T COMCAST CORP SEC #2000122	Settled		600 000	20 461 88	000	20 461 88	0 00	0 00	0 00
8 Feb 02	CUSIP 200300200		Settled		34 103300				0 00		
12 Apr 02	#REGOR/COMCAST CORP CL A COM TK MERGER	TO AT&T COMCAST CORP SEC #2000122	Settled		9 600 000	- 276 883 20	000	276 883 20	0 00	0 00	0 00
17 Apr 02	CUSIP 200300200		Settled		28 842000				0 00		
25 Jun 02	#REGOR/COMCAST CORP CL A COM TK MERGER	TO AT&T COMCAST CORP SEC #2000122	Settled		1 000 000	- 18,538 50	000	18 538 50	0 00	0 00	0 00
30 Jun 02	CUSIP 200300200		Settled		18 506500				0 00		
2 Aug 02	#REGOR/COMCAST CORP CL A COM TK MERGER	TO AT&T COMCAST CORP SEC #2000122	Settled		800 000	- 15,057 92	000	15 057 92	0 00	0 00	0 00
7 Aug 02	CUSIP 200300200		Settled		18 779400				0 00		
15 Aug 02	#REGOR/COMCAST CORP CL A COM TK MERGER	TO AT&T COMCAST CORP SEC #2000122	Settled		200 000	- 4,038 38	000	4,038 38	0 00	0 00	0 00
20 Aug 02	CUSIP 200300200		Settled		20 161800				0 00		
	CITATION GROUP / 8 00										

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
21 Aug 02 26 Aug 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 DEUTSCHE BANK SECURITIES INC / 31 00	1,000 000 23 550400	23 581 40	000	23 581 40	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 GOLDMAN SACHS & COMPANY	4 600 000 28 822000	- 123 381 20	000	123 381 20	0 00	0 00	0 00
5 Jun 02 10 Jun 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 DEUTSCHE BANK SECURITIES INC / 28 80	800 000 25 900800	- 20 749 44	000	20 749 44	0 00	0 00	0 00
6 Jun 02 11 Jun 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 LEHMAN BROTHERS INC / 12 00	400 000 25 888200	- 10 407 28	000	10 407 28	0 00	0 00	0 00
16 Jul 02 19 Jul 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 MORGAN STANLEY & CO INC / 168 00	5 600 000 23 744800	133 138 88	000	133 138 88	0 00	0 00	0 00
23 Jul 02 26 Jul 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 CITATION GROUP / 24 50	700 000 21 510500	- 15,081 85	000	15 081 85	0 00	0 00	0 00
23 Jul 02 26 Jul 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 CITATION GROUP / 42 00	1 200 000 21 510500	25 854 60	000	25 854 60	0 00	0 00	0 00
24 Jul 02 29 Jul 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 CITATION GROUP / 108 10	2,300 000 21 805800	- 50 261 44	000	50 261 44	0 00	0 00	0 00
26 Jul 02 31 Jul 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 BEAR STEARNS SECURITIES CORP / 28 00	800 000 21 573300	17 286 64	000	17 286 64	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZ-FREEDOM FORUM, INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Realized gain/loss

Purchases

Equities

26 Jul 02	#REORG/CONOCO STK MERGER CONOCO PHILIPS	SEC #2197249 RATE 4877 EFF 8/30/02	CUSIP 208251504	100 000	- 2,158 00	000	2 158 00	0 00	0 00	0 00	0 00	0 00
31 Jul 02	#REORG/CONOCO STK MERGER CONOCO PHILIPS	SEC #2197249 RATE 4877 EFF 8/30/02	CUSIP 208251504	100 000	- 2,158 00	000	2 158 00	0 00	0 00	0 00	0 00	0 00
28 Jul 02	#REORG/CONOCO STK MERGER CONOCO PHILIPS	SEC #2197249 RATE 4677 EFF 8/30/02	CUSIP 208251504	1 700 000	- 39 107 82	000	39 107 82	0 00	0 00	0 00	0 00	0 00
1 Aug 02	#REORG/CONOCO STK MERGER CONOCO PHILIPS	SEC #2197249 RATE 4677 EFF 8/30/02	CUSIP 208251504	22 987 600								
18 Aug 02	#REORG/CONOCO STK MERGER CONOCO PHILIPS	SEC #2197249 RATE 4877 EFF 8/30/02	CUSIP 208251504	900 000	- 21 858 70	000	21 858 70	0 00	0 00	0 00	0 00	0 00
14 Aug 02	#REORG/CONOCO STK MERGER CONOCO PHILIPS	SEC #2197249 RATE 4877 EFF 8/30/02	CUSIP 208251504	24 025 000								
7 Jan 02	#REORG/MMUNEX CORP CASH & STK MERGER	TOAMGEN INC #2020149 EFF 7/16/02	CUSIP 452528102	1 400 000	39 130 00	000	39 130 00	0 00	0 00	0 00	0 00	0 00
10 Jan 02	#REORG/MMUNEX CORP CASH & STK MERGER	TOAMGEN INC #2020149 EFF 7/16/02	CUSIP 452528102	27 930 000								
8 Jan 02	#REORG/MMUNEX CORP CASH & STK MERGER	TOAMGEN INC #2020149 EFF 7/16/02	CUSIP 452528102	100 000	- 2,752 50	000	2,752 50	0 00	0 00	0 00	0 00	0 00
11 Jan 02	#REORG/MMUNEX CORP CASH & STK MERGER	TOAMGEN INC #2020149 EFF 7/16/02	CUSIP 452528102	27 515 000								
13 Mar 02	#REORG/MMUNEX CORP CASH & STK MERGER	TOAMGEN INC #2020149 EFF 7/16/02	CUSIP 452528102	4 600 000	- 136 983 40	000	136,983 40	0 00	0 00	0 00	0 00	0 00
18 Mar 02	#REORG/MMUNEX CORP CASH & STK MERGER	TOAMGEN INC #2020149 EFF 7/16/02	CUSIP 452528102	29 779 000								
18 Mar 02	#REORG/MMUNEX CORP CASH & STK MERGER	TOAMGEN INC #2020149 EFF 7/16/02	CUSIP 452528102	100 000	- 3,099 84	000	3 099 84	0 00	0 00	0 00	0 00	0 00
21 Mar 02	#REORG/MMUNEX CORP CASH & STK MERGER	TOAMGEN INC #2020149 EFF 7/16/02	CUSIP 452528102	30 989 400								
18 Apr 02	#REORG/KPMG CONSULTING NAME CHANGE TO	BEARINGPOINT INC SEC 2059009 EFF	10/20/02CUSIP 48265R108	600 000	- 11,274 42	000	11,274 42	0 00	0 00	0 00	0 00	0 00
24 Apr 02	#REORG/KPMG CONSULTING NAME CHANGE TO	BEARINGPOINT INC SEC 2059009 EFF	10/20/02CUSIP 48265R108	18 727 700								
22 Apr 02	#REORG/KPMG CONSULTING NAME CHANGE TO	BEARINGPOINT INC SEC 2059009 EFF	10/20/02CUSIP 48265R108	100 000	- 1,835 12	000	1 835 12	0 00	0 00	0 00	0 00	0 00
25 Apr 02	#REORG/KPMG CONSULTING NAME CHANGE TO	BEARINGPOINT INC SEC 2059009 EFF	10/20/02CUSIP 48265R108	18 321 200								

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
<i>Purchases</i>									
Equities									
23 Apr 02 28 Apr 02 Settled	#REORG/KPMG CONSULTING NAME CHANGE TO BEARINGPOINT INC SEC 2059009 EFF 10/2/02CUSIP 48265R109 UBS WARBURG LLC / 3 00	100 000 18 488600	1 851 86	000	1 851 86	0 00	0 00	0 00	0 00
23 Apr 02 28 Apr 02 Settled	#REORG/KPMG CONSULTING NAME CHANGE TO BEARINGPOINT INC SEC 2059009 EFF 10/2/02CUSIP 48265R109 UBS WARBURG LLC / 3 00	100 000 18 488600	1 851 86	000	1 851 86	0 00	0 00	0 00	0 00
24 Apr 02 29 Apr 02 Settled	#REORG/KPMG CONSULTING NAME CHANGE TO BEARINGPOINT INC SEC 2059009 EFF 10/2/02CUSIP 48265R109 UBS WARBURG LLC / 9 00	300 000 18 573600	5 581 08	000	5 581 08	0 00	0 00	0 00	0 00
25 Apr 02 30 Apr 02 Settled	#REORG/KPMG CONSULTING NAME CHANGE TO BEARINGPOINT INC SEC 2059009 EFF 10/2/02CUSIP 48265R109 UBS WARBURG LLC / 42 00	700 000 17 593800	- 12 357 66	000	12 357 66	0 00	0 00	0 00	0 00
26 Apr 02 1 May 02 Settled	#REORG/KPMG CONSULTING NAME CHANGE TO BEARINGPOINT INC SEC 2059009 EFF 10/2/02CUSIP 48265R109 UBS WARBURG LLC / 9 00	300 000 17 134900	5 149 47	000	5 149 47	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	#REORG/KPMG CONSULTING NAME CHANGE TO BEARINGPOINT INC SEC 2059009 EFF 10/2/02CUSIP 48265R109 GOLDMAN SACHS & COMPANY	900 000 16 080000	14 472 00	000	14 472 00	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	#REORG/KPMG CONSULTING NAME CHANGE TO BEARINGPOINT INC SEC 2059009 EFF 10/2/02CUSIP 48265R109 DEUTSCHE BANK SECURITIES INC	500 000 9 680000	- 4 840 00	000	4 840 00	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	#REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02 CUSIP 718507106 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 60 020000	6 004 00	000	6 004 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	AARON RENTS INC CL B CUSIP 002535201 INVESTMENT TECHNOLOGY GROUP INC / 39 00	1 300 000 20 992300	27 328 99	000	27 328 99	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	AARON RENTS INC CL B CUSIP 002535201 INVESTMENT TECHNOLOGY GROUP INC / 27 00	900 000 21 090000	19 008 00	000	19 008 00	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
<i>Purchases</i>								
Equities								
31 May 02 5 Jun 02 Settled	ABBOTT LAB COM CUSIP 002824100 INVESTMENT TECHNOLOGY GROUP INC / 75 00	3 000 000 47 648700	- 143 021 10	000	143 021 10	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	ABBOTT LAB COM CUSIP 002824100 GOLDMAN SACHS & COMPANY	200 000 37 830000	- 7,566 00	000	7 566 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	ABERCROMBIE & FITCH CO CL A CUSIP 002896207 NUTMEG SECURITIES / 4 00	200 000 24 545000	- 4 913 00	000	4 913 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	ABERCROMBIE & FITCH CO CL A CUSIP 002896207 DEUTSCHE BANK SECURITIES INC	1 300 000 29 270000	- 38 051 00	000	38 051 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	ABM INDS INC COM CUSIP 000957100 INVESTMENT TECHNOLOGY GROUP INC / 141 00	4,700 000 18 640900	78,353 23	000	78,353 23	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	ABM INDS INC COM CUSIP 000957100 INVESTMENT TECHNOLOGY GROUP INC / 83 00	3 100 000 18 987100	- 52 691 01	000	52 691 01	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	ACTUANT CORP CL A NEW CUSIP 00508X203 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1,000 000 38 282500	38 312 50	000	38,312 50	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	ACTUANT CORP CL A NEW CUSIP 00508X203 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 38 472900	- 26 952 03	000	28 952 03	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	ACUITY BRANDS INC COM CUSIP 00508Y102 INVESTMENT TECHNOLOGY GROUP INC / 48 00	1,600 000 13 741300	- 22,034 08	000	22 034 08	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	ACUITY BRANDS INC COM CUSIP 00508Y102 INVESTMENT TECHNOLOGY GROUP INC / 33 00	1 100 000 13 849100	- 15 377 01	000	15 377 01	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105 INVESTMENT TECHNOLOGY GROUP INC / 42 00	2,100 000 22 425000	- 47,134 50	000	47 134 50	0 00	0 00	0 00
12 Feb 02 15 Feb 02 Settled	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105 CREDIT SUISSE FIRST BOSTON CORPORATION / 36 00	1,000 000 22 712300	- 22,748 30	000	22,748 30	0 00	0 00	0 00

Portfolio Statement

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Account number 2602475
Account Name ZZ'FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
14 Feb 02 20 Feb 02 Settled	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105 SMITH BARNEY INC	3 300 000 21 695000	71 593 50	000	71 593 50	0 00	0 00	0 00
28 Jun 02 3 Jul 02 Settled	AETNA INC CUSIP 00817Y108 SMITH BARNEY INC / 32 00	500 000 48 000000	24 032 00	000	24 032 00	0 00	0 00	0 00
19 Jul 02 24 Jul 02 Settled	AETNA INC CUSIP 00817Y108 UBS WARBURG LLC / 78 20	1 700 000 43 456400	- 73 954 08	000	73 954 08	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	AETNA INC CUSIP 00817Y108 DEUTSCHE BANK SECURITIES INC	3 800 000 39 590000	- 150 442 00	000	150 442 00	0 00	0 00	0 00
20 Aug 02 23 Aug 02 Settled	AETNA INC CUSIP 00817Y108 LEHMAN BROTHERS INC / 3 00	100 000 43 400000	4 343 00	000	4 343 00	0 00	0 00	0 00
22 Aug 02 27 Aug 02 Settled	AETNA INC CUSIP 00817Y108 LEHMAN BROTHERS INC / 21 00	700 000 44 185500	- 30 936 85	000	30 936 85	0 00	0 00	0 00
15 Aug 02 20 Aug 02 Settled	AFLAC INC COM CUSIP 001055102 JACKSON PARTNERS AND ASSOCIATES INC / 5 00	200 000 30 805700	- 6 166 14	000	6 166 14	0 00	0 00	0 00
20 Aug 02 23 Aug 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 12 50	500 000 31 180900	- 15 602 85	000	15 602 95	0 00	0 00	0 00
20 Aug 02 23 Aug 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 85 00	2 600 000 31 180900	81,135 34	000	81 135 34	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	AFTERMARKET TECH CORP COM CUSIP 008318107 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2 900 000 15 632100	- 45,420 09	000	45 420 09	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	AFTERMARKET TECH CORP COM CUSIP 008318107 INVESTMENT TECHNOLOGY GROUP INC / 57 00	1 900 000 15 727900	29 940 01	000	29 940 01	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	AGERE SYS INC CL A CUSIP 00845V100 GOLDMAN SACHS & COMPANY	8 000 2 530000	- 20 24	000	20 24	0 00	0 00	0 00

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Account number 2602475
Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount	Cost	Market	Transaction	Total
						Realized gain/loss	

Purchases

Trade date	Security description	Shares/PAR	Transaction amount	Cost	Market	Transaction	Total
7 Jan 02	AGILENT TECHNOLOGIES INC COM CUSIP 00846U101	200 000	- 6,488 00	6,486 00	0 00	0 00	0 00
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 4 00	32 410000					
8 Jan 02	AGILENT TECHNOLOGIES INC COM CUSIP 00846U101	2,100 000	- 68,788 87	68,788 97	0 00	0 00	0 00
11 Jan 02	NUTMEG SECURITIES / 52 50	32 730700					
13 Mar 02	AGILENT TECHNOLOGIES INC COM CUSIP 00846U101	1,600 000	- 57,166 40	57,166 40	0 00	0 00	0 00
18 Mar 02	GOLDMAN SACHS & COMPANY	35 729000					
3 Jan 02	AIR PROD & CHEM INC COM CUSIP 009158106	800 000	- 37,587 20	37,587 20	0 00	0 00	0 00
8 Jan 02	BANC AMERICA SECUR MONTGOMERY DIV / 34 40	48 841000					
3 Jan 02	AIR PROD & CHEM INC COM CUSIP 009158106	600 000	- 28,190 40	28,190 40	0 00	0 00	0 00
8 Jan 02	BANC AMERICA SECUR MONTGOMERY DIV / 25 80	48 841000					
4 Jan 02	AIR PROD & CHEM INC COM CUSIP 009158106	700 000	- 33,313 00	33,313 00	0 00	0 00	0 00
8 Jan 02	UBS WARBURG LLC / 83 00	47 500000					
7 Jan 02	AIR PROD & CHEM INC COM CUSIP 009158106	1,200 000	- 57,432 00	57,432 00	0 00	0 00	0 00
10 Jan 02	UBS WARBURG LLC / 72 00	47 800000					
7 Jan 02	AIR PROD & CHEM INC COM CUSIP 009158106	1,600 000	- 76,578 00	76,576 00	0 00	0 00	0 00
10 Jan 02	UBS WARBURG LLC / 86 00	47 800000					
13 Mar 02	AIR PROD & CHEM INC COM CUSIP 009158106	100 000	- 5,084 90	5,084 90	0 00	0 00	0 00
18 Mar 02	GOLDMAN SACHS & COMPANY	50 849000					
28 Aug 02	AIBANY INTL CORP NEW CL A CUSIP 012348108	1,600 000	- 35,350 56	35,350 56	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 48 00	22 084100					
30 Aug 02	AIBANY INTL CORP NEW CL A CUSIP 012348108	1,100 000	- 24,632 96	24,632 96	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 33 00	22 383600					

Equities

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
7 Jan 02 10 Jan 02 Settled	ALBERTSON S INC COM CUSIP 013104104 INVESTMENT TECHNOLOGY GROUP INC / 92 00	4,600 000 31 347400	144 290 04	000	144 290 04	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	ALBERTSON S INC COM CUSIP 013104104 NUTMEG SECURITIES / 7 50	300 000 30 955000	- 9 294 00	000	9 294 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	ALBERTSON S INC COM CUSIP 013104104 INSTINET / 4 00	400 000 31 300000	- 12 524 00	000	12 524 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	ALBERTSON S INC COM CUSIP 013104104 NUTMEG SECURITIES / 52 80	2 300 000 28 945700	- 66 628 01	000	66 628 01	0 00	0 00	0 00
28 Mar 02 3 Apr 02 Settled	ALBERTSON S INC COM CUSIP 013104104 LEGG MASON WOOD WALKER INC / 18 00	600 000 33 154000	19 910 40	000	19 910 40	0 00	0 00	0 00
2 Apr 02 5 Apr 02 Settled	ALBERTSON S INC COM CUSIP 013104104 ISI GROUP INC / 3 00	100 000 33 333400	- 3 338 34	000	3 336 34	0 00	0 00	0 00
21 May 02 24 May 02 Settled	ALBERTSON S INC COM CUSIP 013104104 DEUTSCHE BANK SECURITIES INC	1,500 000 32 210000	- 48 315 00	000	48 315 00	0 00	0 00	0 00
30 Jan 02 4 Feb 02 Settled	ALCOA INC COM STK CUSIP 013817101 MORGAN STANLEY & CO INC / 72 00	2,400 000 34 220000	82,200 00	000	82 200 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	ALCOA INC COM STK CUSIP 013817101 INVESTMENT TECHNOLOGY GROUP INC / 40 00	2 000 000 34 445000	68 930 00	000	68 930 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	ALCOA INC COM STK CUSIP 013817101 U S CLEARING CORPORATION / 98 00	3,200 000 33 775900	- 108 178 88	000	108 178 88	0 00	0 00	0 00
21 May 02 24 May 02 Settled	ALCOA INC COM STK CUSIP 013817101 DEUTSCHE BANK SECURITIES INC	800 000 35 660000	32 094 00	000	32 094 00	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	ALCOA INC COM STK CUSIP 013817101 LEHMAN BROTHERS INC / 16 00	400 000 31 852400	- 12 796 96	000	12 796 96	0 00	0 00	0 00

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Account number 2602475
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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAK Price Transaction amount Accrued interest Market Translation Total

Realized gain/loss

Purchases

Equities

18 Jul 02	ALCOA INC COM STK	CUSIP 013817101		1 000 000	29,181 80	29,181 80	0 00	0 00	0 00	0 00
18 Jul 02	RBC DAIN RAUSCHER / 35 00	CUSIP 013817101		29 146800						
18 Jul 02	ALCOA INC COM STK	CUSIP 013817101		400 000	- 11,670 72	11 670 72	0 00	0 00	0 00	0 00
18 Jul 02	RBC DAIN RAUSCHER / 12 00	CUSIP 013817101		29 146800						
22 Jul 02	ALCOA INC COM STK	CUSIP 013817101		3 200 000	- 79,936 00	79,936 00	0 00	0 00	0 00	0 00
25 Jul 02	DEUTSCHE BANK SECURITIES INC			24 980000						
29 Aug 02	ALEXANDRIA REAL ESTATE EQUITIES INC COM	CUSIP 015271109		1 700 000	73 114 98	73,114 98	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 51 00	CUSIP 015271108		42 978800						
30 Aug 02	ALEXANDRIA REAL ESTATE EQUITIES INC COM	CUSIP 015271109		1 100 000	- 47,468 98	47,468 98	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 33 00	CUSIP 015271108		43 123600						
10 Jul 02	ALLEGHENY ENERGY INC COM	CUSIP 017361108		1,100 000	- 23 409 98	23 409 98	0 00	0 00	0 00	0 00
15 Jul 02	INVESTMENT TECHNOLOGY GROUP INC / 27 50	CUSIP 017361108		21 256800						
18 Jul 02	ALLEGHENY ENERGY INC COM	CUSIP 017361106		1 000 000	- 21 035 00	21 035 00	0 00	0 00	0 00	0 00
23 Jul 02	INVESTMENT TECHNOLOGY GROUP INC / 25 00	CUSIP 017361106		21 010000						
18 Jul 02	ALLEGHENY ENERGY INC COM	CUSIP 017361106		200 000	- 8,310 50	8 310 50	0 00	0 00	0 00	0 00
23 Jul 02	INVESTMENT TECHNOLOGY GROUP INC / 7 50	CUSIP 017361106		21 010000						
24 Jul 02	ALLEGHENY ENERGY INC COM	CUSIP 017361108		2 000 000	- 36 700 80	36 700 80	0 00	0 00	0 00	0 00
29 Jul 02	INVESTMENT TECHNOLOGY GROUP INC / 50 00	CUSIP 017361108		18 325400						
29 Aug 02	ALLIANCE GAMING CORP COM NEW NEW	CUSIP 01859P609		3,500 000	- 53 655 00	53 655 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 105 00	CUSIP 01859P609		15 300000						
30 Aug 02	ALLIANCE GAMING CORP COM NEW NEW	CUSIP 01859P609		2 300 000	- 35 283 61	35 283 61	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 69 00	CUSIP 01859P609		15 310700						
29 Aug 02	ALLOY INC COM STK	CUSIP 018855105		3 100 000	- 32 588 13	32 588 13	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 93 00	CUSIP 018855105		10 482300						

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
30 Aug 02 5 Sep 02 Settled	ALLOY INC COM STK CUSIP 019855105 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2 000 000 11 175500	22,411 00	000	22 411 00	0 00	0 00	0 00	0 00
28 Jan 02 31 Jan 02 Settled	ALLSTATE CORP COM CUSIP 020002101 JONES & ASSOCIATES / 30 00	500 000 32 252900	- 16 158 45	000	16 156 45	0 00	0 00	0 00	0 00
28 Jan 02 31 Jan 02 Settled	ALLSTATE CORP COM CUSIP 020002101 JONES & ASSOCIATES / 24 00	400 000 32 252900	12 925 16	000	12 925 16	0 00	0 00	0 00	0 00
28 Jan 02 31 Jan 02 Settled	ALLSTATE CORP COM CUSIP 020002101 JONES & ASSOCIATES / 12 00	200 000 32 252900	- 6 462 58	000	6 462 58	0 00	0 00	0 00	0 00
29 Jan 02 1 Feb 02 Settled	ALLSTATE CORP COM CUSIP 020002101 LAZARD FRERES & CO / 39 00	1 300 000 32 141600	- 41 823 08	000	41 823 08	0 00	0 00	0 00	0 00
30 Jan 02 4 Feb 02 Settled	ALLSTATE CORP COM CUSIP 020002101 LAZARD FRERES & CO / 27 00	900 000 32 009800	- 28 835 82	000	28 835 82	0 00	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	ALLSTATE CORP COM CUSIP 020002101 CREDIT SUISSE FIRST BOSTON CORPORATION / 57 00	1 900 000 32 166700	61,173 73	000	61 173 73	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	ALLSTATE CORP COM CUSIP 020002101 INVESTMENT TECHNOLOGY GROUP INC / 62 50	2,500 000 33 046800	- 82 679 50	000	82 679 50	0 00	0 00	0 00	0 00
2 May 02 7 May 02 Settled	ALLSTATE CORP COM CUSIP 020002101 BANC AMERICA SECUR MONTGOMERY DIV / 12 00	400 000 38 451700	- 15 792 68	000	15 792 68	0 00	0 00	0 00	0 00
7 May 02 10 May 02 Settled	ALLSTATE CORP COM CUSIP 020002101 MORGAN STANLEY & CO INC / 9 00	300 000 38 087000	- 11 735 10	000	11 735 10	0 00	0 00	0 00	0 00
13 May 02 16 May 02 Settled	ALLSTATE CORP COM CUSIP 020002101 WEEDEN AND & CO / 3 00	100 000 38 008200	3 903 92	000	3 903 92	0 00	0 00	0 00	0 00

Portfolio Statement

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Account number 2602475
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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Market Transaction Total
 Trade date Trade Status Realized gain/loss

Purchases

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Accrued Interest	Market	Transaction	Total
13 May 02	ALLSTATE CORP COM	CUSIP 020002101		1,300	0.00	- 50,750.96	0.00			0.00
18 May 02	WEEDEN AND & CO / 38 00	CUSIP 020002101		38,009.200						0.00
15 May 02	ALLSTATE CORP COM	CUSIP 020002101		1,800	0.00	70,887.40	0.00			0.00
20 May 02	DOWLING & PARTNERS SECURITIES LLC /	CUSIP 020002101		39,413,000						0.00
10 Jun 02	AMER ELEC PWR CO INC COM	CUSIP 025537101		800	0.00	- 32,604.40	0.00			0.00
13 Jun 02	INVESTMENT TECHNOLOGY GROUP INC / 20 00	CUSIP 025537101		40,730.500						0.00
12 Apr 02	AMER EXPRESS CO COM	CUSIP 025816109		8,700	0.00	392,869.40	0.00			0.00
17 Apr 02	GOLDMAN SACHS & COMPANY	CUSIP 025816109		40,502,000						0.00
31 May 02	AMER EXPRESS CO COM	CUSIP 025816109		800	0.00	- 34,358.32	0.00			0.00
5 Jun 02	GOLDMAN SACHS & COMPANY / 24 00	CUSIP 025816109		42,915,400						0.00
14 Aug 02	AMER EXPRESS CO COM	CUSIP 025816109		1,000	0.00	35,407.30	0.00			0.00
18 Aug 02	UBS WARBURG LLC / 30 00	CUSIP 025816109		35,377,300						0.00
14 Aug 02	AMER EXPRESS CO COM	CUSIP 025816109		700	0.00	- 24,785.11	0.00			0.00
18 Aug 02	UBS WARBURG LLC / 21 00	CUSIP 025816109		700,000						0.00
15 Aug 02	AMER EXPRESS CO COM	CUSIP 025816109		800	0.00	- 29,407.44	0.00			0.00
20 Aug 02	UBS WARBURG LLC / 24 00	CUSIP 025816109		36,729,300						0.00
18 Aug 02	AMER EXPRESS CO COM	CUSIP 025816109		100	0.00	- 3,698.74	0.00			0.00
21 Aug 02	UBS WARBURG LLC / 3 00	CUSIP 025816109		36,957,400						0.00
22 Aug 02	AMER EXPRESS CO COM	CUSIP 025816109		1,200	0.00	- 44,937.72	0.00			0.00
27 Aug 02	BANC AMERICA SECUR MONTGOMERY DIV /	CUSIP 025816108		37,383,100						0.00
29 Aug 02	AMER FINL GROUP INC OH COM STK	CUSIP 025832104		4,300	0.00	- 108,491.15	0.00			0.00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 129 00	CUSIP 025832104		25,200,500						0.00

Equities

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Accrued Interest	Market	Transaction	Total
13 May 02	ALLSTATE CORP COM	CUSIP 020002101		1,300	0.00	- 50,750.96	0.00			0.00
18 May 02	WEEDEN AND & CO / 38 00	CUSIP 020002101		38,009.200						0.00
15 May 02	ALLSTATE CORP COM	CUSIP 020002101		1,800	0.00	70,887.40	0.00			0.00
20 May 02	DOWLING & PARTNERS SECURITIES LLC /	CUSIP 020002101		39,413,000						0.00
10 Jun 02	AMER ELEC PWR CO INC COM	CUSIP 025537101		800	0.00	- 32,604.40	0.00			0.00
13 Jun 02	INVESTMENT TECHNOLOGY GROUP INC / 20 00	CUSIP 025537101		40,730.500						0.00
12 Apr 02	AMER EXPRESS CO COM	CUSIP 025816109		8,700	0.00	392,869.40	0.00			0.00
17 Apr 02	GOLDMAN SACHS & COMPANY	CUSIP 025816109		40,502,000						0.00
31 May 02	AMER EXPRESS CO COM	CUSIP 025816109		800	0.00	- 34,358.32	0.00			0.00
5 Jun 02	GOLDMAN SACHS & COMPANY / 24 00	CUSIP 025816109		42,915,400						0.00
14 Aug 02	AMER EXPRESS CO COM	CUSIP 025816109		1,000	0.00	35,407.30	0.00			0.00
18 Aug 02	UBS WARBURG LLC / 30 00	CUSIP 025816109		35,377,300						0.00
14 Aug 02	AMER EXPRESS CO COM	CUSIP 025816109		700	0.00	- 24,785.11	0.00			0.00
18 Aug 02	UBS WARBURG LLC / 21 00	CUSIP 025816109		700,000						0.00
15 Aug 02	AMER EXPRESS CO COM	CUSIP 025816109		800	0.00	- 29,407.44	0.00			0.00
20 Aug 02	UBS WARBURG LLC / 24 00	CUSIP 025816109		36,729,300						0.00
18 Aug 02	AMER EXPRESS CO COM	CUSIP 025816109		100	0.00	- 3,698.74	0.00			0.00
21 Aug 02	UBS WARBURG LLC / 3 00	CUSIP 025816109		36,957,400						0.00
22 Aug 02	AMER EXPRESS CO COM	CUSIP 025816109		1,200	0.00	- 44,937.72	0.00			0.00
27 Aug 02	BANC AMERICA SECUR MONTGOMERY DIV /	CUSIP 025816108		37,383,100						0.00
29 Aug 02	AMER FINL GROUP INC OH COM STK	CUSIP 025832104		4,300	0.00	- 108,491.15	0.00			0.00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 129 00	CUSIP 025832104		25,200,500						0.00

Portfolio Statement

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Purchases

Equities									
30 Aug 02 5 Sep 02 Settled	AMER FINL GROUP INC OH COM STK CUSIP 025932104 INVESTMENT TECHNOLOGY GROUP INC / 84 00	2 800 000	71 085 58	000	71 085 56	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	AMER GREETINGS CORP CL A COM CUSIP 026375105 INVESTMENT TECHNOLOGY GROUP INC / 255 00	8 500 000	143 769 85	000	143,769 85	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	AMER GREETINGS CORP CL A COM CUSIP 026375105 INVESTMENT TECHNOLOGY GROUP INC / 171 00	5 700 000	- 96 136 77	000	96 136 77	0 00	0 00	0 00	0 00
15 Aug 02 20 Aug 02 Settled	AMEREN CORP COM CUSIP 023608102 CITATION GROUP / 18 00	600 000	- 26 690 58	000	26 690 58	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	AMERICAN TOWER CORP CL A CUSIP 029912201 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000	- 981 50	000	981 50	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	AMERICAN TOWER CORP CL A CUSIP 029912201 NUTMEG SECURITIES / 30 00	1 200 000	- 11,627 40	000	11 627 40	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	AMERICREDIT CORP COM CUSIP 03060R101 GOLDMAN SACHS & COMPANY	2 400 000	70 658 00	000	70 656 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	AMERN AXLE & MFG HOLDINGS INC CUSIP 024081103 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2 900 000	87 488 07	000	87 488 07	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	AMERN AXLE & MFG HOLDINGS INC CUSIP 024081103 INVESTMENT TECHNOLOGY GROUP INC / 57 00	1 800 000	- 57,004 94	000	57 004 94	0 00	0 00	0 00	0 00
20 Aug 02 23 Aug 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 CREDIT SUISSE FIRST BOSTON CORPORATION / 30 00	1 000 000	66,830 60	000	66 830 60	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	AMERN ITALIAN PASTA CO CL A CUSIP 027070101 INVESTMENT TECHNOLOGY GROUP INC / 78 00	2,600 000	- 89,114 08	000	99 114 08	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	AMERN ITALIAN PASTA CO CL A CUSIP 027070101 INVESTMENT TECHNOLOGY GROUP INC / 54 00	1,800 000	87 327 02	000	67 327 02	0 00	0 00	0 00	0 00

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
28 Aug 02 4 Sep 02 Settled	AMERN MED SEC GROUP INC COM CUSIP 02744P101 INVESTMENT TECHNOLOGY GROUP INC / 38 00	1 200 000 15 022100	18 062 52	000	18 062 52	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	AMERN MED SEC GROUP INC COM CUSIP 02744P101 INVESTMENT TECHNOLOGY GROUP INC / 24 00	800 000 14 971900	- 12 001 52	000	12,001 52	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	AMGEN INC COM CUSIP 031162100 GOLDMAN SACHS & COMPANY	200 000 59 899000	- 11,979 80	000	11,979 80	0 00	0 00	0 00	0 00
2 May 02 7 May 02 Settled	AMGEN INC COM CUSIP 031162100 BANC AMERICA SECUR MONTGOMERY DIV / 39 00	1 300 000 51 099700	- 68 468 61	000	66,468 61	0 00	0 00	0 00	0 00
2 May 02 7 May 02 Settled	AMGEN INC COM CUSIP 031162100 BANC AMERICA SECUR MONTGOMERY DIV / 21 00	700 000 51 099700	- 35,780 79	000	35 780 79	0 00	0 00	0 00	0 00
13 May 02 16 May 02 Settled	AMGEN INC COM CUSIP 031162100 DEUTSCHE BANK SECURITIES INC / 6 00	200 000 47 239600	- 9 453 92	000	9,453 92	0 00	0 00	0 00	0 00
20 May 02 23 May 02 Settled	AMGEN INC COM CUSIP 031162100 MERRILL LYNCH PIERCE FENNER & SMITH / 21 00	700 000 48 895500	- 35 017 85	000	35,017 85	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	AMGEN INC COM CUSIP 031162100 DEUTSCHE BANK SECURITIES INC	100 000 48 710000	- 4,871 00	000	4,871 00	0 00	0 00	0 00	0 00
22 May 02 28 May 02 Settled	AMGEN INC COM CUSIP 031162100 MERRILL LYNCH PIERCE FENNER & SMITH / 3 40	100 000 48 737800	4,877 18	000	4,877 16	0 00	0 00	0 00	0 00
2 Jan 02 7 Jan 02 Settled	AMSOUTH BANCORPORATION COM CUSIP 032185102 MORGAN STANLEY & CO INC / 48 10	1 300 000 18 804500	- 24,493 95	000	24 493 95	0 00	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	AMSOUTH BANCORPORATION COM CUSIP 032185102 AUTRANET INC EQUITY TRADES / 78 00	1,300 000 18 800000	- 24,518 00	000	24,518 00	0 00	0 00	0 00	0 00

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
7 Jan 02 10 Jan 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 INVESTMENT TECHNOLOGY GROUP INC / 20 00	1 000 000 54 558000	- 54 578 00	000	54 578 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 NUTMEG SECURITIES / 15 00	600 000 54 128100	- 32 491 88	000	32 491 88	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 INSTINET / 3 00	300 000 54 440000	- 16,335 00	000	16 335 00	0 00	0 00	0 00
10 Jan 02 15 Jan 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 ABN AMRO INCORPORATED LLC / 8 00	200 000 52 057700	- 10 417 54	000	10 417 54	0 00	0 00	0 00
28 Jan 02 31 Jan 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 UBS WARBURG LLC / 21 00	700 000 48 068100	33 688 67	000	33 688 67	0 00	0 00	0 00
29 Jan 02 1 Feb 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 UBS WARBURG LLC / 72 00	2 400 000 47 551000	114 194 40	000	114,194 40	0 00	0 00	0 00
30 Jan 02 4 Feb 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 UBS WARBURG LLC / 33 60	800 000 44 899000	35 952 80	000	35 952 80	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 UBS WARBURG LLC / 105 00	3 500 000 48 686000	170 506 00	000	170 506 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 DEUTSCHE BANK SECURITIES INC	2 400 000 25 730000	- 61 752 00	000	61 752 00	0 00	0 00	0 00
29 Jul 02 1 Aug 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 CITATION GROUP / 12 00	400 000 23 507700	- 9 415 08	000	9 415 08	0 00	0 00	0 00
30 Jul 02 2 Aug 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 UBS WARBURG LLC / 30 00	1 000 000 24 825700	- 24,855 70	000	24 855 70	0 00	0 00	0 00
21 May 02 24 May 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 DEUTSCHE BANK SECURITIES INC	2 000 000 50 640000	- 101 280 00	000	101 280 00	0 00	0 00	0 00

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Account number 2602475
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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Purchases

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total	Realized gain/loss
29 Aug 02	ANNALY MTG MGMT INC COM	CUSIP 035710409		2 400 000	- 48,182 98	48,182 98	000	0 00	48,182 98	0 00	0 00	0 00	0 00
4 Sep 02	ANNALY MTG MGMT INC COM	CUSIP 035710409		20 037800			000	0 00		0 00	0 00		0 00
30 Aug 02	ANNALY MTG MGMT INC COM	CUSIP 035710409		1,600 000	- 32,522 08	32,522 08	000	0 00	32,522 08	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 48 00			20 298300			000	0 00		0 00	0 00		0 00
29 Aug 02	ANWORTH MTG AST CORP COM	CUSIP 037347101		3 400 000	- 45,811 94	45,811 94	000	0 00	45,811 94	0 00	0 00	0 00	0 00
4 Sep 02	ANWORTH MTG AST CORP COM	CUSIP 037347101		13 444100			000	0 00		0 00	0 00		0 00
30 Aug 02	ANWORTH MTG AST CORP COM	CUSIP 037347101		2,200 000	- 30,558 44	30,558 44	000	0 00	30,558 44	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 68 00			13 860200			000	0 00		0 00	0 00		0 00
7 Jan 02	AOL TIME WARNER INC COM	CUSIP 00184A105		100 000	- 3,223 50	3,223 50	000	0 00	3,223 50	0 00	0 00	0 00	0 00
10 Jan 02	AOL TIME WARNER INC COM	CUSIP 00184A105		32 215000			000	0 00		0 00	0 00		0 00
8 Jan 02	AOL TIME WARNER INC COM	CUSIP 00184A105		100 000	- 3,282 50	3,282 50	000	0 00	3,282 50	0 00	0 00	0 00	0 00
11 Jan 02	NUTMEG SECURITIES / 2 50			32 600000			000	0 00		0 00	0 00		0 00
28 Jun 02	AOL TIME WARNER INC COM	CUSIP 00184A105		1,300 000	- 18,877 82	18,877 82	000	0 00	18,877 82	0 00	0 00	0 00	0 00
3 Jul 02	UBS WARBURG LLC / 38 00			14 481400			000	0 00		0 00	0 00		0 00
29 Aug 02	APOGEE ENTERPRISES INC COM	CUSIP 037588108		4,000 000	- 48,073 20	48,073 20	000	0 00	48,073 20	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 120 00			11 488300			000	0 00		0 00	0 00		0 00
30 Aug 02	APOGEE ENTERPRISES INC COM	CUSIP 037588108		2 800 000	- 30,611 10	30,611 10	000	0 00	30,611 10	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 78 00			11 743500			000	0 00		0 00	0 00		0 00
28 Aug 02	APOLLO GROUP INC UNIV PHOENIX ONLINE COM	CUSIP 037604204		1,000 000	- 27,648 00	27,648 00	000	0 00	27,648 00	0 00	0 00	0 00	0 00
4 Sep 02	APOLLO GROUP INC UNIV PHOENIX ONLINE COM	CUSIP 037604204		27 618000			000	0 00		0 00	0 00		0 00
30 Aug 02	APOLLO GROUP INC UNIV PHOENIX ONLINE COM	CUSIP 037604204		600 000	- 17,382 00	17,382 00	000	0 00	17,382 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 18 00			28 840000			000	0 00		0 00	0 00		0 00
17 Jun 02	APPLIED MATERIALS INC COM	CUSIP 038222105		800 000	- 18,890 00	18,890 00	000	0 00	18,890 00	0 00	0 00	0 00	0 00
20 Jun 02	GOLDMAN SACHS & COMPANY			21 100000			000	0 00		0 00	0 00		0 00

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Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			Total
Settle date	Asset ID		Principal	Accrued Interest	Cost	Market	Translation	
Trade Status	Broker/Commission	Price						

Purchases

Equities

7 Jan 02	APPLIED MICRO CIRCUITS CORP CDT-COM	200 000	- 2 391 00	000	2 391 00	0 00	0 00	0 00
10 Jan 02	CUSIP 03822W109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	11 935000						
8 Jan 02	APPLIED MICRO CIRCUITS CORP CDT COM	4 900 000	57 860 67	000	57 860 67	0 00	0 00	0 00
11 Jan 02	CUSIP 03822W109							
Settled	BANC AMERICA SECUR MONTGOMERY DIV	11 808300						
8 Jan 02	APPLIED MICRO CIRCUITS CORP CDT COM	1 000 000	- 11,675 00	000	11 675 00	0 00	0 00	0 00
11 Jan 02	CUSIP 03822W109							
Settled	INSTINET / 10 00	11 665000						
29 Aug 02	APRIA HEALTHCARE GROUP INC COM	800 000	18 571 04	000	18 571 04	0 00	0 00	0 00
4 Sep 02	CUSIP 037933108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 24 00	23 183800						
30 Aug 02	APRIA HEALTHCARE GROUP INC COM	600 000	- 13,939 98	000	13 939 98	0 00	0 00	0 00
5 Sep 02	CUSIP 037933108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 18 00	23 203300						
22 Jul 02	APT INVT & MGMT CO CL A	900 000	37,737 00	000	37 737 00	0 00	0 00	0 00
25 Jul 02	CUSIP 03748R101							
Settled	DEUTSCHE BANK SECURITIES INC	41 930000						
30 Jul 02	APT INVT & MGMT CO CL A	300 000	13 518 00	000	13 518 00	0 00	0 00	0 00
2 Aug 02	CUSIP 03748R101							
Settled	LEHMAN BROTHERS INC / 18 00	45 000000						
17 Jan 02	ARCHSTONE-SMITH TR COM	2 500 000	- 63 024 00	000	63 024 00	0 00	0 00	0 00
23 Jan 02	CUSIP 039583109							
Settled	PRUDENTIAL SECURITIES INCORP / 150 00	25 149000						
22 Jul 02	ARCHSTONE-SMITH TR COM	1 800 000	- 40 734 00	000	40 734 00	0 00	0 00	0 00
25 Jul 02	CUSIP 039583109							
Settled	DEUTSCHE BANK SECURITIES INC	22 630000						
30 Jul 02	ARCHSTONE SMITH TR COM	600 000	15 186 00	000	15 186 00	0 00	0 00	0 00
2 Aug 02	CUSIP 039583109							
Settled	LEHMAN BROTHERS INC / 18 00	25 280000						
29 Aug 02	ARMOR HLDGS INC COM	3 500 000	54 217 10	000	54 217 10	0 00	0 00	0 00
4 Sep 02	CUSIP 042260109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 105 00	15 460600						
30 Aug 02	ARMOR HLDGS INC COM	2 400 000	37 743 12	000	37 743 12	0 00	0 00	0 00
5 Sep 02	CUSIP 042260109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 72 00	15 696300						

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Investment Transaction Detail

Account number 2602475
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Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Market Translation Total

 Realized gain/loss

Purchases

Equities

28 Aug 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		1 000 000	- 23 830 00	23 830 00	0 00	0 00	0 00	0 00
4 Sep 02	US0433531011			23 800000						
Settled	CUSIP 043353101									
30 Aug 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		600 000	- 14,392 50	14 392 50	0 00	0 00	0 00	0 00
5 Sep 02	US0433531011									
Settled	CUSIP 043353101									
5 Mar 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		1 700 000	- 17 447 61	17,447 61	0 00	0 00	0 00	0 00
28 Feb 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		1 700 000	- 17 447 61	17,447 61	0 00	0 00	0 00	0 00
Settled	CUSIP 00209A108									
5 Mar 02	DRESDNER SECURITIES / 51 00			10 233300						
13 Mar 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		900 000	8 225 10	8 225 10	0 00	0 00	0 00	0 00
18 Mar 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		900 000	8 225 10	8 225 10	0 00	0 00	0 00	0 00
Settled	CUSIP 00209A108									
21 May 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		8 000 000	- 67 410 00	67 410 00	0 00	0 00	0 00	0 00
24 May 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		8 000 000	- 67 410 00	67 410 00	0 00	0 00	0 00	0 00
Settled	CUSIP 00209A108									
17 Jun 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		3 800 000	- 23 522 00	23 522 00	0 00	0 00	0 00	0 00
20 Jun 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		3 800 000	- 23 522 00	23 522 00	0 00	0 00	0 00	0 00
Settled	CUSIP 00209A108									
20 Jun 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		4 800 000	- 27 310 08	27,310 08	0 00	0 00	0 00	0 00
25 Jun 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		4 800 000	- 27 310 08	27,310 08	0 00	0 00	0 00	0 00
Settled	CUSIP 00209A108									
25 Jun 02	MORGAN STANLEY & CO INC / 144 00			5 659600						
22 Jul 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		6 100 000	- 36 783 00	36,783 00	0 00	0 00	0 00	0 00
25 Jul 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		6 100 000	- 36 783 00	36,783 00	0 00	0 00	0 00	0 00
Settled	CUSIP 00209A108									
20 Mar 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		700 000	- 39 896 01	39 896 01	0 00	0 00	0 00	0 00
25 Mar 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		700 000	- 39 896 01	39 896 01	0 00	0 00	0 00	0 00
Settled	CUSIP 053015103									
20 Mar 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		200 000	- 11,297 40	11,297 40	0 00	0 00	0 00	0 00
25 Mar 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		200 000	- 11,297 40	11,297 40	0 00	0 00	0 00	0 00
Settled	CUSIP 053015103									
12 Apr 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		1 300 000	- 73 296 60	73 296 60	0 00	0 00	0 00	0 00
17 Apr 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		1 300 000	- 73 296 60	73 296 60	0 00	0 00	0 00	0 00
Settled	CUSIP 053015103									
12 Apr 02	ARVNMERITOR INC COM STK ISIN#	US0433531011		56 382000						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Purchases									
Equities									
17 Jun 02 20 Jun 02 Settled	AUTO DATA PROCESSING INC COM CUSIP 053015103 GOLDMAN SACHS & COMPANY	200 000 48 290000	- 9 658 00	000	9,658 00	0 00	0 00	0 00	0 00
19 Jul 02 24 Jul 02 Settled	AUTO DATA PROCESSING INC COM CUSIP 053015103 UBS WARBURG LLC / 38 00	1 200 000 31 757100	- 38 144 52	000	38 144 52	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	AUTO DATA PROCESSING INC COM CUSIP 053015103 DEUTSCHE BANK SECURITIES INC	300 000 33 240000	9 972 00	000	9 972 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	AUTOLIV INC COM STK CUSIP 052800109 INVESTMENT TECHNOLOGY GROUP INC / 147 00	4 900 000 22 402400	109 918 76	000	109 918 76	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	AUTOLIV INC COM STK CUSIP 052800109 INVESTMENT TECHNOLOGY GROUP INC / 88 00	3 200 000 22 029400	70 590 08	000	70 590 08	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	AUTONATION INC DEL COM CUSIP 05329W102 INVESTMENT TECHNOLOGY GROUP INC / 287 00	8 900 000 13 117300	117 010 97	000	117 010 97	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	AUTONATION INC DEL COM CUSIP 05329W102 INVESTMENT TECHNOLOGY GROUP INC / 180 00	6 000 000 13 276800	79 840 80	000	79,840 80	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	BAKER HUGHES INC COM CUSIP 057224107 DEUTSCHE BANK SECURITIES INC	3 200 000 35 190000	- 112 608 00	000	112 608 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	BANCORPSOUTH INC COM CUSIP 059692103 INVESTMENT TECHNOLOGY GROUP INC / 81 00	2 700 000 20 635900	55 797 93	000	55,797 93	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	BANCORPSOUTH INC COM CUSIP 059692103 INVESTMENT TECHNOLOGY GROUP INC / 54 00	1 800 000 20 720800	37 351 44	000	37,351 44	0 00	0 00	0 00	0 00
18 Mar 02 21 Mar 02 Settled	BANK ONE CORP COM CUSIP 08423A103 UBS WARBURG LLC / 24 00	800 000 42 045600	- 33 660 48	000	33 660 48	0 00	0 00	0 00	0 00
28 Mar 02 3 Apr 02 Settled	BANK ONE CORP COM CUSIP 08423A103 LEHMAN BROTHERS INC / 21 50	500 000 41 869200	- 21 005 60	000	21 005 60	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
<i>Purchases</i>								
Equities								
5 Jun 02 10 Jun 02 Settled	BANK ONE CORP COM CUSIP 06423A103 SMITH BARNEY INC / 84 60	1 100 000 39 850000	- 43,829 60	000	43,929 60	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	BANK ONE CORP COM CUSIP 06423A103 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 00	500 000 39 666600	- 19,848 30	000	19 848 30	0 00	0 00	0 00
13 Jun 02 18 Jun 02 Settled	BANK ONE CORP COM CUSIP 06423A103 LEHMAN BROTHERS INC / 12 00	400 000 38 804400	- 15 533 78	000	15,533 78	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	BANK ONE CORP COM CUSIP 06423A103 GOLDMAN SACHS & COMPANY	1 200 000 39 850000	- 47 840 00	000	47 840 00	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	BANK ONE CORP COM CUSIP 06423A103 INVESTMENT TECHNOLOGY GROUP INC / 28 00	1,400 000 38 874600	- 54 452 44	000	54,452 44	0 00	0 00	0 00
21 Jun 02 26 Jun 02 Settled	BANK ONE CORP COM CUSIP 06423A103 INVESTMENT TECHNOLOGY GROUP INC / 7 50	300 000 38 210100	11 470 53	000	11 470 53	0 00	0 00	0 00
24 Jun 02 27 Jun 02 Settled	BANK ONE CORP COM CUSIP 06423A103 INVESTMENT TECHNOLOGY GROUP INC / 12 50	500 000 37 657000	- 18,841 00	000	18 841 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	BANTA CORP COM CUSIP 066821109 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1,000 000 38 852500	- 38,882 50	000	38 882 50	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	BANTA CORP COM CUSIP 066821109 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 37 152900	- 26 028 03	000	26 028 03	0 00	0 00	0 00
21 May 02 24 May 02 Settled	BAXTER INTL INC COM CUSIP 071813109 DEUTSCHE BANK SECURITIES INC	1 000 000 53 080000	- 53,080 00	000	53 080 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	BAXTER INTL INC COM CUSIP 071813109 GOLDMAN SACHS & COMPANY	500 000 47 730000	23 865 00	000	23 865 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	BEA SYS INC COM CUSIP 073325102 GOLDMAN SACHS & COMPANY	3,100 000 15 358000	- 47 812 80	000	47,812 80	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Purchases								
Equities								
26 Mar 02 1 Apr 02 Settled	BEA SYS INC COM CUSIP 073325102 HAMBRECHT & QUEST NEW YORK / 27 00	900 000 13 937500	12,570 75	000	12 570 75	0 00	0 00	0 00
27 Mar 02 2 Apr 02 Settled	BEA SYS INC COM CUSIP 073325102 HAMBRECHT & QUEST NEW YORK	1 000 000 13 529800	13 529 80	000	13 529 80	0 00	0 00	0 00
8 Apr 02 11 Apr 02 Settled	BEA SYS INC COM CUSIP 073325102 ADAMS HARKNESS & HILL INC / 57 40	1 400 000 11 955500	16 795 10	000	16 795 10	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	BEA SYS INC COM CUSIP 073325102 GOLDMAN SACHS & COMPANY	4 100 000 12 132000	- 49 741 20	000	49 741 20	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	BEA SYS INC COM CUSIP 073325102 DEUTSCHE BANK SECURITIES INC	3 100 000 6 610000	- 20 491 00	000	20 491 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	BELLSOUTH CORP COM STK CUSIP 079860102 GOLDMAN SACHS & COMPANY	400 000 38 739000	- 15 495 60	000	15 495 60	0 00	0 00	0 00
8 May 02 13 May 02 Settled	BELLSOUTH CORP COM STK CUSIP 079860102 LEHMAN BROTHERS INC / 24 00	800 000 29 982300	23 993 84	000	23 993 84	0 00	0 00	0 00
14 May 02 17 May 02 Settled	BELLSOUTH CORP COM STK CUSIP 079860102 UNTERBERG HARRIS / 39 00	1 300 000 30 746700	- 40 009 71	000	40,009 71	0 00	0 00	0 00
28 Aug 02 4 Sep 02 Settled	BERKLEY W R CORP COM CUSIP 084423102 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 33 518600	23 484 02	000	23 484 02	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	BERKLEY W R CORP COM CUSIP 084423102 INVESTMENT TECHNOLOGY GROUP INC / 12 00	400 000 33 676300	- 13 482 52	000	13 482 52	0 00	0 00	0 00
21 May 02 24 May 02 Settled	BEST BUY INC COM STK CUSIP 086518101 DEUTSCHE BANK SECURITIES INC	50 000 47 280000	- 2 364 00	000	2 364 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	BEST BUY INC COM STK CUSIP 086518101 GOLDMAN SACHS & COMPANY	400 000 42 320000	- 16 928 00	000	16 928 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
13 Mar 02 18 Mar 02 Settled	BIOMET INC COM CUSIP 090613100 GOLDMAN SACHS & COMPANY	1 200 000 30 838000	37 006 80	000	37 006 80	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	BK AMER CORP COM CUSIP 060505104 GOLDMAN SACHS & COMPANY	600 000 70 122000	- 42,073 20	000	42 073 20	0 00	0 00	0 00
17 May 02 22 May 02 Settled	BK AMER CORP COM CUSIP 060505104 GOLDMAN SACHS & COMPANY / 35 00	1 000 000 76 808000	- 76 841 00	000	76 841 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	BK AMER CORP COM CUSIP 060505104 GOLDMAN SACHS & COMPANY	100 000 73 420000	7,342 00	000	7 342 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	BK HAW CORP COM CUSIP 062540109 INVESTMENT TECHNOLOGY GROUP INC / 75 00	2 500 000 28 572800	- 71 507 00	000	71 507 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	BK HAW CORP COM CUSIP 062540109 INVESTMENT TECHNOLOGY GROUP INC / 51 00	1 700 000 29 047100	- 49 431 07	000	49 431 07	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	BLACK & DECKER CORP COM CUSIP 091787100 INSTINET / 4 00	400 000 37 860000	- 15 148 00	000	15 148 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	BLACK & DECKER CORP COM CUSIP 091787100 NUTMEG SECURITIES / 5 00	200 000 37 798600	- 7 564 72	000	7 564 72	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	BLACKROCK INC CL A COM STK CUSIP 09247X101 INVESTMENT TECHNOLOGY GROUP INC / 18 00	600 000 43 714200	- 26,246 52	000	26,246 52	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	BLACKROCK INC CL A COM STK CUSIP 09247X101 INVESTMENT TECHNOLOGY GROUP INC / 12 00	400 000 44 195000	- 17 690 00	000	17 690 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	BLOCKBUSTER INC CL A CL A ISIN #US0938791088 CUSIP 093879108 INVESTMENT TECHNOLOGY GROUP INC / 339 00	11,300 000 23 048500	- 280,787 05	000	260,787 05	0 00	0 00	0 00

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Purchases

Equities

30 Aug 02 5 Sep 02 Settled	BLOCKBUSTER INC CL A CL A ISIN #US0938791088 CUSIP 093879108 INVESTMENT TECHNOLOGY GROUP INC / 228 00	7 600 000 23 188700	176 462 12	000	176 462 12	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	BOB EVANS FARMS INC COM CUSIP 096781101 INVESTMENT TECHNOLOGY GROUP INC / 57 00	1 900 000 24 667400	- 46 925 06	000	46 925 06	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	BOB EVANS FARMS INC COM CUSIP 096781101 INVESTMENT TECHNOLOGY GROUP INC / 36 00	1,200 000 24 696700	- 29 672 04	000	29 672 04	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	BOK FINL CORP COM NEW CUSIP 05561Q201 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 33 122900	23,207 03	000	23 207 03	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	BOK FINL CORP COM NEW CUSIP 05561Q201 INVESTMENT TECHNOLOGY GROUP INC / 15 00	500 000 33 448000	- 16,739 00	000	16 739 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	BORG WARNER INC COM CUSIP 099724108 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 59 988000	60 018 00	000	60 018 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	BORG WARNER INC COM CUSIP 099724108 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 60 287900	- 42 222 53	000	42 222 53	0 00	0 00	0 00
8 Aug 02 13 Aug 02 Settled	BOWATER INC COM CUSIP 102183100 GOLDMAN SACHS & COMPANY / 8 00	200 000 43 813600	8 768 72	000	8 768 72	0 00	0 00	0 00
9 Aug 02 14 Aug 02 Settled	BOWATER INC COM CUSIP 102183100 INVESTMENT TECHNOLOGY GROUP INC / 15 00	600 000 44 750300	- 26 865 18	000	26 865 18	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	BOYD GAMING CORP CUSIP 103304101 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 16 345700	- 22 925 98	000	22 925 98	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	BOYD GAMING CORP CUSIP 103304101 INVESTMENT TECHNOLOGY GROUP INC / 27 00	900 000 18 451700	- 14 833 53	000	14 833 53	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Purchases									
Equities									
2 Jan 02 7 Jan 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 JACKSON PARTNERS AND ASSOCIATES INC / 60 00	2,000 000 51 189900	- 102 439 80	000	102 439 80	0 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 MERRILL LYNCH PIERCE FENNER & SMITH / 65 60	1 600 000 51 087600	- 81 805 78	000	81 805 78	0 00	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 MERRILL LYNCH PIERCE FENNER & SMITH / 36 90	900 000 51 138500	- 46,061 55	000	46 081 55	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 INSTINET / 10 00	1 000 000 50 070000	- 50 080 00	000	50,080 00	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 INVESTMENT TECHNOLOGY GROUP INC / 18 00	900 000 43 885600	- 39 515 04	000	39,515 04	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 DEUTSCHE BANK SECURITIES INC	10 800 000 21 930000	- 236 844 00	000	236 844 00	0 00	0 00	0 00	0 00
25 Jul 02 30 Jul 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 CITATION GROUP / 19 50	500 000 20 455900	10 247 45	000	10,247 45	0 00	0 00	0 00	0 00
28 Jul 02 31 Jul 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 UBS WARBURG LLC / 15 00	500 000 20 039700	- 10 034 85	000	10 034 85	0 00	0 00	0 00	0 00
29 Jul 02 1 Aug 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 INVESTMENT TECHNOLOGY GROUP INC / 27 50	1,100 000 21 881400	24,097 04	000	24 097 04	0 00	0 00	0 00	0 00
30 Jul 02 2 Aug 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 INVESTMENT TECHNOLOGY GROUP INC / 15 00	600 000 22 481400	13 503 84	000	13,503 84	0 00	0 00	0 00	0 00
31 Jul 02 5 Aug 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 UBS WARBURG LLC / 9 00	300 000 22 566100	- 8 778 83	000	8 778 83	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
1 Aug 02 6 Aug 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 INVESTMENT TECHNOLOGY GROUP INC / 2 50	100 000 23 070400	- 2 309 54	000	2 309 54	0 00	0 00	0 00	0 00
2 Aug 02 7 Aug 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 INVESTMENT TECHNOLOGY GROUP INC / 37 50	1 500 000 23 214700	- 34 859 55	000	34 859 55	0 00	0 00	0 00	0 00
20 Aug 02 23 Aug 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 NUTMEG SECURITIES / 7 50	300 000 23 829500	7,156 35	000	7 156 35	0 00	0 00	0 00	0 00
22 Aug 02 27 Aug 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 UBS WARBURG LLC / 30 00	1 000 000 25 476100	- 25 508 10	000	25 508 10	0 00	0 00	0 00	0 00
24 May 02 30 May 02 Settled	BROADCOM CORP CL A CUSIP 111320107 BANC AMERICA SECUR MONTGOMERY DIV / 27 00	500 000 23 702500	11 878 25	000	11,878 25	0 00	0 00	0 00	0 00
31 May 02 5 Jun 02 Settled	BROADCOM CORP CL A CUSIP 111320107 LEHMAN BROTHERS INC / 30 00	1 000 000 23 223900	23 253 90	000	23 253 90	0 00	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 CUSIP 111621108 MORGAN STANLEY & CO INC / 63 00	2,100 000 26 472800	- 55 655 88	000	55 655 88	0 00	0 00	0 00	0 00
12 Mar 02 15 Mar 02 Settled	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 CUSIP 111621108 MORGAN STANLEY & CO INC / 24 00	800 000 28 407000	22 749 60	000	22 749 60	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 CUSIP 111621108 GOLDMAN SACHS & COMPANY	1 700 000 27 878000	47 394 30	000	47 394 30	0 00	0 00	0 00	0 00
11 Apr 02 16 Apr 02 Settled	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 CUSIP 111621108 UBS WARBURG LLC / 20 00	500 000 23 113000	- 11 578 50	000	11 578 50	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Market Translation Total
 Trade date Trade Status

Purchases

Equities

17 Jun 02	BROCADE COMMUNICATIONS SYS INC COM ISIN	#US116211087		1 200 000	- 25 320 00	000	25 320 00	0 00	0 00	0 00	0 00
20 Jun 02	BROCADE COMMUNICATIONS SYS INC COM ISIN	CUSIP 111621108		21 100000		000		0 00	0 00	0 00	0 00
22 Jul 02	BROCADE COMMUNICATIONS SYS INC COM ISIN	#US116211087		600 000	- 11 562 00	000	11 562 00	0 00	0 00	0 00	0 00
25 Jul 02	BROCADE COMMUNICATIONS SYS INC COM ISIN	CUSIP 111621108		18 270000		000		0 00	0 00	0 00	0 00
14 Feb 02	BSTN PPTYS INC COM STK	CUSIP 101121101		200 000	- 7 318 00	000	7 318 00	0 00	0 00	0 00	0 00
20 Feb 02	PRUDENTIAL SECURITIES INCORP / 18 00	CUSIP 101121101		36 500000		000		0 00	0 00	0 00	0 00
22 Jul 02	BSTN SCIENTIFIC CORP COM	CUSIP 101137107		2 400 000	- 58 872 00	000	58 872 00	0 00	0 00	0 00	0 00
25 Jun 02	DEUTSCHE BANK SECURITIES INC	CUSIP 101137107		24 530000		000		0 00	0 00	0 00	0 00
29 Aug 02	BURL COAT FACTORY WHSE CORP COM	CUSIP 121578108		1 400 000	- 27 101 08	000	27 101 08	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 42 00	CUSIP 121578108		19 327800		000		0 00	0 00	0 00	0 00
30 Aug 02	BURL COAT FACTORY WHSE CORP COM	CUSIP 121578108		1 000 000	- 20 027 00	000	20 027 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 30 00	CUSIP 121578108		18 997000		000		0 00	0 00	0 00	0 00
28 Aug 02	CACI INTL INC CL A	CUSIP 127190304		1 800 000	- 68 681 02	000	68 681 02	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 54 00	CUSIP 127190304		37 003900		000		0 00	0 00	0 00	0 00
30 Aug 02	CACI INTL INC CL A	CUSIP 127190304		1 200 000	- 45 305 52	000	45 305 52	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 38 00	CUSIP 127190304		37 724600		000		0 00	0 00	0 00	0 00
28 Aug 02	CAP AUTOMOTIVE REIT COM SHS	CUSIP 139733109		1 900 000	48 079 94	000	48 079 94	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 57 00	CUSIP 139733109		24 222800		000		0 00	0 00	0 00	0 00
30 Aug 02	CAP AUTOMOTIVE REIT COM SHS	CUSIP 139733109		1 200 000	- 28 582 04	000	28 582 04	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 38 00	CUSIP 139733109		24 621700		000		0 00	0 00	0 00	0 00
6 Feb 02	CAP I FNCL COM	CUSIP 14040H105		300 000	- 13 368 68	000	13 368 68	0 00	0 00	0 00	0 00
11 Feb 02	NUTMEG SECURITIES / 7 50	CUSIP 14040H105		44 537200		000		0 00	0 00	0 00	0 00

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Realized gain/loss

Portfolio Statement

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Account number 2602475

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Transtation	Total	
<i>Purchases</i>									
Equities									
6 Feb 02 11 Feb 02 Settled	CAP 1 FNCL COM CUSIP 14040H105 INSTINET / 10 00	1 000 000 44 523000	- 44,533 00	000	44 533 00	0 00	0 00	0 00	0 00
8 Feb 02 11 Feb 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 NUTMEG SECURITIES / 2 50	100 000 64 750000	- 6 477 50	000	6 477 50	0 00	0 00	0 00	0 00
2 Apr 02 5 Apr 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 SMITH BARNEY INC / 6 00	200 000 71 411800	14 288 36	000	14 288 36	0 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 GOLDMAN SACHS & COMPANY	100 000 68 642000	6 864 20	000	6 864 20	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 GOLDMAN SACHS & COMPANY	100 000 64 810000	- 6 461 00	000	6 461 00	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	CARDINAL HLTH INC CUSIP 14149Y108 DEUTSCHE BANK SECURITIES INC	300 000 50 360000	- 15 108 00	000	15 108 00	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	CARRAMERICA RLTY CORP COM REIT CUSIP 144418100 GOLDMAN SACHS & COMPANY	800 000 30 800000	- 24 640 00	000	24 640 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	CATELLUS DEV CORP CUSIP 149111106 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1,400 000 19 720700	- 27 650 88	000	27 650 98	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	CATELLUS DEV CORP CUSIP 149111106 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 19 671500	19,701 50	000	19 701 50	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	CATERPILLAR INC COM CUSIP 149123101 GOLDMAN SACHS & COMPANY	1,000 000 48 100000	- 48 100 00	000	48 100 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	CATO CORP NEW CL A CUSIP 149205108 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 18 852900	- 26 436 06	000	26 436 06	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	CATO CORP NEW CL A CUSIP 149205108 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 18 929000	- 18 959 00	000	18 959 00	0 00	0 00	0 00	0 00

Portfolio Statement

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Investment Transaction Detail

Account number 2602475
 Account Name ZZ\FREEDOM FORUM,INC JP MOR-SL

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total

Purchases

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Total
28 Aug 02	CBL & ASSOC PPTYS INC COM	CUSIP 124830100		700 000	- 27 426 00		000	0 00	27,426 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 21 00						000	0 00		0 00	0 00	0 00
30 Aug 02	CBL & ASSOC PPTYS INC COM	CUSIP 124830100		500 000	- 19,594 50		000	0 00	19,594 50	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 15 00						000	0 00		0 00	0 00	0 00
30 Aug 02	CEC ENTMT INC COM	CUSIP 125137108		1,200 000	- 43,205 04		000	0 00	43,205 04	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 38 00						000	0 00		0 00	0 00	0 00
29 Jan 02	CENDANT CORP COM STK	CUSIP 151313103		1 800 000	- 30,202 74		000	0 00	30,202 74	0 00	0 00	0 00
1 Feb 02	FIRST UNION CAPITAL MARKETS CLEARANCE / 54 00						000	0 00		0 00	0 00	0 00
30 Jan 02	CENDANT CORP COM STK	CUSIP 151313103		3,700 000	- 57,305 97		000	0 00	57,305 97	0 00	0 00	0 00
4 Feb 02	MORGAN STANLEY & CO INC / 111 00						000	0 00		0 00	0 00	0 00
30 Jan 02	CENDANT CORP COM STK	CUSIP 151313103		2 800 000	- 43,366 68		000	0 00	43,366 68	0 00	0 00	0 00
4 Feb 02	MORGAN STANLEY & CO INC / 84 00						000	0 00		0 00	0 00	0 00
31 Jan 02	CENDANT CORP COM STK	CUSIP 151313103		600 000	- 9,965 40		000	0 00	9,965 40	0 00	0 00	0 00
5 Feb 02	MORGAN STANLEY & CO INC / 18 00						000	0 00		0 00	0 00	0 00
24 Jul 02	CENDANT CORP COM STK	CUSIP 151313103		1,100 000	- 13,608 54		000	0 00	13,608 54	0 00	0 00	0 00
28 Jul 02	CITATION GROUP / 33 00						000	0 00		0 00	0 00	0 00
29 Aug 02	CENT PKG CORP COM	CUSIP 154785108		1 200 000	23 522 04		000	0 00	23 522 04	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 38 00						000	0 00		0 00	0 00	0 00
30 Aug 02	CENT PKG CORP COM	CUSIP 154785108		800 000	15 965 52		000	0 00	15 965 52	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 24 00						000	0 00		0 00	0 00	0 00
28 Aug 02	CHARLES RIV LAB INTL INC COM ISIN	CUSIP 159884107		1,800 000	- 70,835 94		000	0 00	70,835 94	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 54 00						000	0 00		0 00	0 00	0 00

The Northern Trust Company

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Portfolio Statement

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Marl et	Transtation	Total	
<i>Purchases</i>									
Equities									
30 Aug 02	CHARLES RIV LAB INTL INC COM ISIN	1 200 000	- 47 682 00	000	47 682 00	0 00	0 00	0 00	0 00
5 Sep 02	CUSIP 159864107								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 36 00	39 705000							
8 Jan 02	CHARTER COMMUNICATIONS INC DEL CL A	500 000	- 7 830 00	000	7 830 00	0 00	0 00	0 00	0 00
11 Jan 02	CUSIP 18117M107								
Settled	KNIGHT SECURITIES L P	15 660000							
11 Jun 02	CHARTER COMMUNICATIONS INC DEL CL A	700 000	- 3 299 24	000	3 299 24	0 00	0 00	0 00	0 00
14 Jun 02	CUSIP 18117M107								
Settled	GOLDMAN SACHS & COMPANY / 30 10	4 670200							
12 Jun 02	CHARTER COMMUNICATIONS INC DEL CL A	400 000	- 1 829 92	000	1 829 92	0 00	0 00	0 00	0 00
17 Jun 02	CUSIP 18117M107								
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 14 80	4 537800							
22 Jul 02	CHARTER COMMUNICATIONS INC DEL CL A	200 000	- 658 00	000	658 00	0 00	0 00	0 00	0 00
25 Jul 02	CUSIP 18117M107								
Settled	DEUTSCHE BANK SECURITIES INC	3 290000							
29 Aug 02	CHATTEM INC COM	800 000	29 005 04	000	29 005 04	0 00	0 00	0 00	0 00
4 Sep 02	CUSIP 162458107								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 24 00	36 226300							
30 Aug 02	CHATTEM INC COM	500 000	- 18 632 50	000	18 632 50	0 00	0 00	0 00	0 00
5 Sep 02	CUSIP 162458107								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 15 00	37 235000							
12 Apr 02	CHEVRONTEXACO CORP COM	1 700 000	143 092 40	000	143 092 40	0 00	0 00	0 00	0 00
17 Apr 02	CUSIP 166764100								
Settled	GOLDMAN SACHS & COMPANY	84 172000							
2 May 02	CHEVRONTEXACO CORP COM	300 000	- 26 549 55	000	26 549 55	0 00	0 00	0 00	0 00
7 May 02	CUSIP 166764100								
Settled	UBS WARBURG LLC / 9 00	88 468500							
3 May 02	CHEVRONTEXACO CORP COM	600 000	53 893 82	000	53 893 82	0 00	0 00	0 00	0 00
8 May 02	CUSIP 166764100								
Settled	UBS WARBURG LLC / 24 00	89 782700							
16 May 02	CHEVRONTEXACO CORP COM	100 000	- 8 920 83	000	8 920 83	0 00	0 00	0 00	0 00
21 May 02	CUSIP 166764100								
Settled	ISI GROUP INC / 3 00	89 178300							
21 May 02	CHEVRONTEXACO CORP COM	600 000	- 52,734 00	000	52 734 00	0 00	0 00	0 00	0 00
24 May 02	CUSIP 166764100								
Settled	DEUTSCHE BANK SECURITIES INC	87 890000							

Portfolio Statement

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
7 May 02 10 May 02 Settled	CHUBB CORP COM CUSIP 171232101 INVESTMENT TECHNOLOGY GROUP INC / 3 00	100 000 78 559100	- 7 658 91	000	7,658 91	0 00	0 00	0 00
7 May 02 10 May 02 Settled	CHUBB CORP COM CUSIP 171232101 INVESTMENT TECHNOLOGY GROUP INC / 5 00	200 000 78 559100	15,316 82	000	15 316 82	0 00	0 00	0 00
8 May 02 13 May 02 Settled	CHUBB CORP COM CUSIP 171232101 MORGAN STANLEY & CO INC / 15 00	600 000 77 017800	- 46,225 68	000	46,225 68	0 00	0 00	0 00
8 May 02 13 May 02 Settled	CHUBB CORP COM CUSIP 171232101 MORGAN STANLEY & CO INC / 7 50	300 000 77 017800	- 23 112 84	000	23,112 84	0 00	0 00	0 00
9 May 02 14 May 02 Settled	CHUBB CORP COM CUSIP 171232101 MORGAN STANLEY & CO INC / 12 50	500 000 77 120250	- 38 572 63	000	38,572 63	0 00	0 00	0 00
10 May 02 15 May 02 Settled	CHUBB CORP COM CUSIP 171232101 SMITH BARNEY INC / 3 00	100 000 76 367200	- 7 639 72	000	7,639 72	0 00	0 00	0 00
10 May 02 15 May 02 Settled	CHUBB CORP COM CUSIP 171232101 SMITH BARNEY INC / 14 00	400 000 76 367200	- 30 560 88	000	30,560 88	0 00	0 00	0 00
14 May 02 17 May 02 Settled	CHUBB CORP COM CUSIP 171232101 WEEDEN AND & CO / 8 00	200 000 78 735900	- 15 353 18	000	15 353 18	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 228 00	7 800 000 13 557200	103 282 72	000	103 282 72	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	CIRCUIT CY STORES INC COM CUSIP 172737108 INVESTMENT TECHNOLOGY GROUP INC / 150 00	5,000 000 13 932400	- 69,812 00	000	69 812 00	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	CISCO SYS INC COM CUSIP 17275R102 SMITH BARNEY INC	4 100 000 19 482400	- 79 877 84	000	79 877 84	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	CISCO SYS INC COM CUSIP 17275R102 SMITH BARNEY INC	300 000 19 482400	- 5 844 72	000	5,844 72	0 00	0 00	0 00

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
5 Feb 02 8 Feb 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 500 000 18 711700	- 28 097 55	000	28 097 55	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INSTINET / 40 00	4 000 000 18 495000	- 74 020 00	000	74 020 00	0 00	0 00	0 00
7 Feb 02 12 Feb 02 Settled	CISCO SYS INC COM CUSIP 17275R102 SMITH BARNEY INC	600 000 17 183100	- 10 309 86	000	10 309 86	0 00	0 00	0 00
8 Feb 02 13 Feb 02 Settled	CISCO SYS INC COM CUSIP 17275R102 SMITH BARNEY INC	1,600 000 16 877200	- 27 003 52	000	27 003 52	0 00	0 00	0 00
15 Feb 02 21 Feb 02 Settled	CISCO SYS INC COM CUSIP 17275R102 UBS WARBURG LLC	300 000 17 257800	5,177 34	000	5 177 34	0 00	0 00	0 00
15 Feb 02 21 Feb 02 Settled	CISCO SYS INC COM CUSIP 17275R102 UBS WARBURG LLC	500 000 17 257800	8 628 90	000	8 628 90	0 00	0 00	0 00
19 Feb 02 22 Feb 02 Settled	CISCO SYS INC COM CUSIP 17275R102 MERRILL LYNCH PIERCE FENNER & SMITH	2 100 000 18 859900	- 35,405 79	000	35 405 79	0 00	0 00	0 00
22 Feb 02 27 Feb 02 Settled	CISCO SYS INC COM CUSIP 17275R102 UBS WARBURG LLC	1,400 000 14 806800	- 20,729 52	000	20 729 52	0 00	0 00	0 00
4 Mar 02 7 Mar 02 Settled	CISCO SYS INC COM CUSIP 17275R102 LEHMAN BROTHERS INC	4 200 000 16 065500	- 67 475 10	000	67 475 10	0 00	0 00	0 00
1 Jul 02 8 Jul 02 Settled	CIT GROUP INC NEW COM CUSIP 1255B1108 GOLDMAN SACHS & COMPANY	3 100 000 23 000000	- 71 300 00	000	71 300 00	0 00	0 00	0 00
2 Jul 02 8 Jul 02 Settled	CIT GROUP INC NEW COM CUSIP 1255B1108 GOLDMAN SACHS & COMPANY / 12 00	400 000 22 500000	- 9 012 00	000	9 012 00	0 00	0 00	0 00
8 Jul 02 11 Jul 02 Settled	CIT GROUP INC NEW COM CUSIP 1255B1108 SMITH BARNEY INC / 11 10	300 000 22 468500	- 6 751 65	000	6 751 65	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Purchases								
Equities								
9 Jul 02 12 Jul 02 Settled	CIT GROUP INC NEW COM CUSIP 125581108 SMITH BARNEY INC / 21 60	600 000 22 525100	- 13 538 88	000	13 538 88	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	CIT GROUP INC NEW COM CUSIP 125581108 DEUTSCHE BANK SECURITIES INC	500 000 21 430000	- 10,715 00	000	10 715 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	CITIGROUP INC COM CUSIP 172967101 INVESTMENT TECHNOLOGY GROUP INC / 8 00	400 000 44 378700	- 17,759 48	000	17,759 48	0 00	0 00	0 00
28 Feb 02 5 Mar 02 Settled	CITIGROUP INC COM CUSIP 172967101 GOLDMAN SACHS & COMPANY / 6 00	200 000 45 801700	- 9,186 34	000	9 186 34	0 00	0 00	0 00
24 Jul 02 29 Jul 02 Settled	CITIGROUP INC COM CUSIP 172967101 UBS WARBURG LLC / 15 00	500 000 28 328200	- 14 178 10	000	14 178 10	0 00	0 00	0 00
5 Aug 02 8 Aug 02 Settled	CITIGROUP INC COM CUSIP 172967101 UBS WARBURG LLC / 18 00	600 000 29 358800	- 17,832 08	000	17,832 08	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	CITRIX SYS INC COM CUSIP 177376100 INVESTMENT TECHNOLOGY GROUP INC / 6 00	300 000 23 068700	- 6 926 01	000	6,926 01	0 00	0 00	0 00
21 May 02 24 May 02 Settled	CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 DEUTSCHE BANK SECURITIES INC	900 000 51 540000	- 46,386 00	000	46 386 00	0 00	0 00	0 00
6 Jun 02 11 Jun 02 Settled	CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 CREDIT SUISSE FIRST BOSTON CORPORATION / 76 00	1,300 000 51 400000	- 66,898 00	000	66 898 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 GOLDMAN SACHS & COMPANY	1,300 000 44 810000	- 58,253 00	000	58 253 00	0 00	0 00	0 00
18 Aug 02 21 Aug 02 Settled	CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00	100 000 30 878800	- 3,090 66	000	3 090 66	0 00	0 00	0 00

Portfolio Statement

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Transaction Total

Purchases

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Transaction	Total
25 Jul 02	CLOROX CO COM	CUSIP 189054109		800 000		30 638 00	30 638 00	0 00	30 638 00	0 00	0 00	0 00
5 Feb 02	COACH INC COM	CUSIP 189754104		200 000		- 8 768 00	0 00	0 00	8 768 00	0 00	0 00	0 00
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 4 00			43 825000			0 00	0 00		0 00	0 00	0 00
5 Feb 02	COCA COLA CO COM	CUSIP 191218100		3,400 000		154 883 46	0 00	0 00	154 883 46	0 00	0 00	0 00
8 Feb 02	MORGAN STANLEY & CO INC / 115 60			45 522900			0 00	0 00		0 00	0 00	0 00
5 Feb 02	COCA COLA CO COM	CUSIP 191218100		2,000 000		91 113 80	0 00	0 00	91 113 80	0 00	0 00	0 00
8 Feb 02	MORGAN STANLEY & CO INC / 68 00			45 522900			0 00	0 00		0 00	0 00	0 00
6 Feb 02	COCA COLA CO COM	CUSIP 191218100		200 000		9 152 00	0 00	0 00	9,152 00	0 00	0 00	0 00
11 Feb 02	INSTINET / 2 00			45 750000			0 00	0 00		0 00	0 00	0 00
13 Feb 02	COCA COLA CO COM	CUSIP 191218100		700 000		32 206 58	0 00	0 00	32 206 58	0 00	0 00	0 00
19 Feb 02	WEEDEN AND B CO / 21 00			45 979400			0 00	0 00		0 00	0 00	0 00
29 Aug 02	COHERENT INC COM	CUSIP 182478103		5 200 000		- 110,807 84	0 00	0 00	110 807 84	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 156 00			21 279200			0 00	0 00		0 00	0 00	0 00
30 Aug 02	COHERENT INC COM	CUSIP 192479103		3 500 000		- 74 593 05	0 00	0 00	74 593 05	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 105 00			21 282300			0 00	0 00		0 00	0 00	0 00
2 Jan 02	COLGATE PALMOLIVE CO COM	CUSIP 194162103		500 000		28 588 45	0 00	0 00	28 588 45	0 00	0 00	0 00
7 Jan 02	MORGAN STANLEY & CO INC / 15 00			57 146900			0 00	0 00		0 00	0 00	0 00
7 Jan 02	COLGATE PALMOLIVE CO COM	CUSIP 194162103		300 000		- 18 714 56	0 00	0 00	16 714 56	0 00	0 00	0 00
10 Jan 02	CREDIT SUISSE FIRST BOSTON CORPORATION / 9 00			55 685200			0 00	0 00		0 00	0 00	0 00
8 Jan 02	COLGATE PALMOLIVE CO COM	CUSIP 194162103		1 300 000		72 935 59	0 00	0 00	72 935 59	0 00	0 00	0 00
11 Jan 02	NUMTEG SECURITIES / 32 50			58 079300			0 00	0 00		0 00	0 00	0 00
13 Feb 02	COLGATE PALMOLIVE CO COM	CUSIP 194162103		100 000		- 5 465 84	0 00	0 00	5 465 84	0 00	0 00	0 00
19 Feb 02	WEEDEN AND B CO / 3 00			54 628400			0 00	0 00		0 00	0 00	0 00

Equities

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Account number 2602475 Account Name ZZ FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Purchases									
Equities									
7 Mar 02 12 Mar 02 Settled	COLGATE-PALMOLIVE CO COM CUSIP 194182103 SMITH BARNEY INC / 12 00	400 000 54 781000	- 21,816 40	000	21,916 40	0 00	0 00	0 00	0 00
12 Mar 02 15 Mar 02 Settled	COLGATE-PALMOLIVE CO COM CUSIP 194182103 SMITH BARNEY INC / 3 00	100 000 54 477700	- 5 450 77	000	5 450 77	0 00	0 00	0 00	0 00
2 May 02 7 May 02 Settled	COLGATE-PALMOLIVE CO COM CUSIP 194182103 BERNSTEIN, SANFORD C & CO / 3 00	100 000 54 238000	5,426 80	000	5,426 80	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	COMPUTER NETWORK TECH CORP COM CUSIP 204925101 INVESTMENT TECHNOLOGY GROUP INC / 180 00	6 000 000 8 469200	- 38,995 20	000	38,995 20	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	COMPUTER NETWORK TECH CORP COM CUSIP 204925101 INVESTMENT TECHNOLOGY GROUP INC / 120 00	4 000 000 8 697300	- 26 909 20	000	26 909 20	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	COMPUTER SCI CORP COM CUSIP 205383104 DEUTSCHE BANK SECURITIES INC	300 000 35 760000	- 10,728 00	000	10,728 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	COMWLTH TEL ENTERPRISES INC NEW COM CUSIP 203349105 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 38 299000	- 38 329 00	000	38 329 00	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	COMWLTH TEL ENTERPRISES INC NEW COM CUSIP 203349105 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 38 491400	- 28,864 88	000	28 864 88	0 00	0 00	0 00	0 00
5 Apr 02 10 Apr 02 Settled	CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 INVESTMENT TECHNOLOGY GROUP INC / 57 50	2 300 000 31 377600	72 225 88	000	72,225 88	0 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 GOLDMAN SACHS & COMPANY	100 000 31 392000	- 3 139 20	000	3,139 20	0 00	0 00	0 00	0 00
24 Apr 02 29 Apr 02 Settled	CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 BANC AMERICA SECUR MONTGOMERY DIV / 48 00	800 000 31 943600	- 25,602 88	000	25,602 88	0 00	0 00	0 00	0 00
28 Apr 02 1 May 02 Settled	CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 FIDELITY CAPITAL MARKETS / 15 00	500 000 31 552200	- 15,781 10	000	15 791 10	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
2 May 02 7 May 02 Settled	CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 MERRILL LYNCH PIERCE FENNER & SMITH / 33 00	1 100 000 31 911200	35 135 32	000	35 135 32	0 00	0 00	0 00
3 May 02 8 May 02 Settled	CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 MERRILL LYNCH PIERCE FENNER & SMITH / 18 00	400 000 32 090300	12 854 12	000	12 854 12	0 00	0 00	0 00
6 May 02 9 May 02 Settled	CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 LEHMAN BROTHERS INC / 3 00	100 000 31 854200	- 3 188 42	000	3 198 42	0 00	0 00	0 00
7 May 02 10 May 02 Settled	CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 INVESTMENT TECHNOLOGY GROUP INC / 20 00	800 000 31 894900	25 535 92	000	25 535 92	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 INVESTMENT TECHNOLOGY GROUP INC / 63 00	2 100 000 21 208100	- 44,600 01	000	44 600 01	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 20 811400	- 29,177 98	000	29 177 96	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	CORN PRODS INTL INC COM CUSIP 219023108 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 28 302100	39 664 94	000	39 664 94	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	CORN PRODS INTL INC COM CUSIP 219023108 INVESTMENT TECHNOLOGY GROUP INC / 27 00	900 000 28 207800	25 414 02	000	25 414 02	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	CORNING INC COM CUSIP 219350105 DEUTSCHE BANK SECURITIES INC	6,700 000 3 410000	22 847 00	000	22 847 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 INVESTMENT TECHNOLOGY GROUP INC / 10 00	500 000 41 760000	- 20 890 00	000	20 890 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	COVENTRY HLTH CARE INC COM CUSIP 222862104 INVESTMENT TECHNOLOGY GROUP INC / 102 00	3,400 000 30 847900	- 104,304 86	000	104 304 86	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Acquired interest Market Translation Total
 Trade date Trade Status Broker/Commission Realized gain/loss

Purchases

Equities

30 Aug 02	Settled	COVENTRY HLTH CARE INC COM	CUSIP 222882104	2 200 000	- 69,004 98	000	69 004 98	000	0 00	0 00	0 00
5 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 88 00	CUSIP 126600105	31 335900		000		000	0 00	0 00	0 00
5 Feb 02	Settled	COX COMMUNICATIONS INC NEW CL A	CUSIP 224044107	700 000	- 24 805 97	000	24 805 97	000	0 00	0 00	0 00
8 Feb 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 14 00	CUSIP 224044107	35 417100		000		000	0 00	0 00	0 00
14 Feb 02	Settled	COX COMMUNICATIONS INC NEW CL A	CUSIP 224044107	2 600 000	- 91 309 14	000	91,309 14	000	0 00	0 00	0 00
20 Feb 02	Settled	MORGAN STANLEY & CO INC / 118 80	CUSIP 224044107	35 072900		000		000	0 00	0 00	0 00
8 Mar 02	Settled	COX COMMUNICATIONS INC NEW CL A	CUSIP 224044107	200 000	- 7 879 26	000	7,879 26	000	0 00	0 00	0 00
11 Mar 02	Settled	BERNSTEIN SANFORD C & CO / 8 00	CUSIP 224044107	38 366300		000		000	0 00	0 00	0 00
7 Mar 02	Settled	COX COMMUNICATIONS INC NEW CL A	CUSIP 224044107	200 000	- 7 708 60	000	7 708 60	000	0 00	0 00	0 00
12 Mar 02	Settled	BERNSTEIN SANFORD C & CO / 8 00	CUSIP 224044107	38 513000		000		000	0 00	0 00	0 00
18 Mar 02	Settled	COX COMMUNICATIONS INC NEW CL A	CUSIP 224044107	200 000	- 7 984 10	000	7 984 10	000	0 00	0 00	0 00
21 Mar 02	Settled	BERNSTEIN SANFORD C & CO / 6 00	CUSIP 224044107	39 890500		000		000	0 00	0 00	0 00
5 Aug 02	Settled	COX COMMUNICATIONS INC NEW CL A	CUSIP 224044107	1,600 000	- 32,737 12	000	32 737 12	000	0 00	0 00	0 00
8 Aug 02	Settled	UBS WARBURG LLC / 80 80	CUSIP 224044107	20 422700		000		000	0 00	0 00	0 00
3 Jan 02	Settled	COX CORP COM	CUSIP 126408103	100 000	- 3 719 99	000	3 718 99	000	0 00	0 00	0 00
8 Jan 02	Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00	CUSIP 126408103	37 158900		000		000	0 00	0 00	0 00
4 Jan 02	Settled	COX CORP COM	CUSIP 126408103	500 000	19 307 45	000	19 307 45	000	0 00	0 00	0 00
9 Jan 02	Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 18 00	CUSIP 126408103	38 578900		000		000	0 00	0 00	0 00
21 May 02	Settled	CSX CORP COM	CUSIP 126408103	100 000	- 3 408 00	000	3,408 00	000	0 00	0 00	0 00
24 May 02	Settled	DEUTSCHE BANK SECURITIES INC	CUSIP 126408103	34 080000		000		000	0 00	0 00	0 00
28 Aug 02	Settled	CVB FINL CORP COM	CUSIP 126600105	2,800 000	60,815 98	000	60 915 98	000	0 00	0 00	0 00
4 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 84 00	CUSIP 126600105	21 725700		000		000	0 00	0 00	0 00

The Northern Trust Company

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Purchases

Equities

30 Aug 02 5 Sep 02 Settled	CVB FINL CORP COM CUSIP 126600105 INVESTMENT TECHNOLOGY GROUP INC / 57 00	1 900 000 22 103700	42 054 03	000	42 054 03	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	CVS CORP COM STK CUSIP 126650100 INVESTMENT TECHNOLOGY GROUP INC / 64 00	3 200 000 29 935000	- 85 856 00	000	85 856 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	CVS CORP COM STK CUSIP 126650100 INSTINET / 2 00	200 000 29 540000	- 5 910 00	000	5 910 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	CVS CORP COM STK CUSIP 126650100 MORGAN KEEGAN AND COMPANY / 138 00	4 600 000 26 731900	- 123 104 74	000	123 104 74	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	CVS CORP COM STK CUSIP 126650100 GOLDMAN SACHS & COMPANY	800 000 33 690000	26 952 00	000	26 952 00	0 00	0 00	0 00
19 Jul 02 24 Jul 02 Settled	CVS CORP COM STK CUSIP 126650100 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00	400 000 25 838300	- 10 387 32	000	10 387 32	0 00	0 00	0 00
24 Jul 02 29 Jul 02 Settled	CVS CORP COM STK CUSIP 126650100 SMITH BARNEY INC / 3 00	100 000 25 147100	- 2 517 71	000	2,517 71	0 00	0 00	0 00
8 Aug 02 13 Aug 02 Settled	CVS CORP COM STK CUSIP 126650100 NEEDHAM & COMPANY / 12 00	400 000 29 055800	- 11 634 32	000	11 634 32	0 00	0 00	0 00
9 Aug 02 14 Aug 02 Settled	CVS CORP COM STK CUSIP 126650100 LAZARD FRERES & CO / 45 00	1 500 000 29 325900	- 44 033 85	000	44 033 85	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	CYPRESS SEMICONDUCTOR CORP COM CUSIP 232806109 INVESTMENT TECHNOLOGY GROUP INC / 4 00	200 000 21 580000	- 4 320 00	000	4 320 00	0 00	0 00	0 00
5 Jun 02 10 Jun 02 Settled	DEERE & CO COM CUSIP 244199105 BLAYLOCK & PARTNERS / 39 00	1 300 000 46 620600	60,645 78	000	60 645 78	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	DEERE & CO COM CUSIP 244199105 GOLDMAN SACHS & COMPANY	100 000 44 630000	- 4 463 00	000	4 463 00	0 00	0 00	0 00

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JAN 02 - 31 DEC 02

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Market Translation Total
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 Realized gain/loss

Purchases

Equities

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Accrued Interest	Market	Translation	Total
7 Jan 02	DELL COMPUTER CORP COM	CUSIP 247025109		1 900 000	- 57 351 50	57,351 50	0 00	0 00	0 00	0 00
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 38 00			30 165000						
29 Jan 02	DELL COMPUTER CORP COM	CUSIP 247025109		500 000	- 14,227 35	14 227 35	0 00	0 00	0 00	0 00
1 Feb 02	THOMAS WEISEL PARTNERS LLC	CUSIP 247025109		28 454700						
5 Feb 02	DELL COMPUTER CORP COM	CUSIP 247025109		1,600 000	- 42 658 00	42 658 00	0 00	0 00	0 00	0 00
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 32 00			28 040000						
21 May 02	DELL COMPUTER CORP COM	CUSIP 247025109		6 000 000	- 181 640 00	181,640 00	0 00	0 00	0 00	0 00
24 May 02	DEUTSCHE BANK SECURITIES INC	CUSIP 247025109		28 940000						
17 Jun 02	DELL COMPUTER CORP COM	CUSIP 247025109		100 000	- 2,674 00	2 674 00	0 00	0 00	0 00	0 00
20 Jun 02	GOLDMAN SACHS & COMPANY	CUSIP 247025109		28 740000						
10 Jul 02	DELL COMPUTER CORP COM	CUSIP 247025109		700 000	- 18 888 06	18,888 06	0 00	0 00	0 00	0 00
15 Jul 02	MORGAN STANLEY & CO INC / 28 40			24 083800						
17 Jul 02	DELL COMPUTER CORP COM	CUSIP 247025109		700 000	- 18 774 58	18,774 58	0 00	0 00	0 00	0 00
22 Jul 02	SMITH BARNEY INC / 21 00			28 790800						
18 Jul 02	DELL COMPUTER CORP COM	CUSIP 247025109		1,400 000	- 38 880 88	38,880 88	0 00	0 00	0 00	0 00
23 Jul 02	UBS WARBURG LLC / 42 00			28 384900						
19 Jul 02	DELL COMPUTER CORP COM	CUSIP 247025109		1,700 000	- 43 608 74	43 608 74	0 00	0 00	0 00	0 00
24 Jul 02	UBS WARBURG LLC / 66 30			25 013200						
20 Aug 02	DELL COMPUTER CORP COM	CUSIP 247025109		500 000	- 13 832 25	13,832 25	0 00	0 00	0 00	0 00
23 Aug 02	SMITH BARNEY INC / 17 50			27 029500						
12 Apr 02	DELFHI CORP COM	CUSIP 247126105		3 700 000	- 59 355 40	59 355 40	0 00	0 00	0 00	0 00
17 Apr 02	GOLDMAN SACHS & COMPANY	CUSIP 247126105		16 042000						
29 Aug 02	DELFHI FINL GRUP INC CL A	CUSIP 247131105		1 000 000	- 39 237 00	39 237 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 30 00			39 207000						

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
<i>Purchases</i>									
Equities									
30 Aug 02 5 Sep 02 Settled	DELPHI FINL GROUP INC CL A CUSIP 247131105 INVESTMENT TECHNOLOGY GROUP INC / 19 00	600 000 39 858300	- 23 932 98	000	23 932 98	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	DELTA & PINE LD CO COM COM CUSIP 247357106 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2,900 000 18 437600	- 53 556 04	000	53 556 04	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	DELTA & PINE LD CO COM COM CUSIP 247357106 INVESTMENT TECHNOLOGY GROUP INC / 57 00	1,900 000 18 468900	35 147 91	000	35 147 91	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108 INVESTMENT TECHNOLOGY GROUP INC / 4 00	200 000 32 435000	6 491 00	000	6 491 00	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108 INSTINET / 3 00	300 000 32 310000	- 9 696 00	000	9 696 00	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108 NUTMEG SECURITIES / 5 00	200 000 32 821000	6 569 20	000	6 569 20	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108 GOLDMAN SACHS & COMPANY	400 000 35 789000	- 14 315 60	000	14 315 60	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	DELTA AIR LINES INC COM CUSIP 247361108 DEUTSCHE BANK SECURITIES INC	200 000 28 120000	5 224 00	000	5 224 00	0 00	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	DEVON ENERGY CORP NEW COM CUSIP 25179M103 KNIGHT SECURITIES L P / 24 84	800 000 36 430000	21,882 84	000	21 882 84	0 00	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	DEVON ENERGY CORP NEW COM CUSIP 25179M103 KNIGHT SECURITIES L P / 81 08	2 200 000 38 430000	- 80 237 08	000	80 237 08	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	DEVON ENERGY CORP NEW COM CUSIP 25179M103 INVESTMENT TECHNOLOGY GROUP INC / 20 00	1 000 000 38 690000	- 36 710 00	000	36 710 00	0 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	DEVON ENERGY CORP NEW COM CUSIP 25179M103 NUTMEG SECURITIES / 62 50	2 500 000 37 215300	- 93 100 75	000	93 100 75	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Market Transaction Total
 Settle date Trade Status

Purchases

Equities

11 Feb 02	Settled	DEVON ENERGY CORP NEW COM	CUSIP 25178M103	100 000	-	3 716 19	0 00	0 00	0 00	0 00
14 Feb 02	Settled	ABN AMRO INCORPORATED LLC / 3 00		37 131900						
9 Apr 02	Settled	DEVON ENERGY CORP NEW COM	CUSIP 25178M103	700 000	-	32 824 26	0 00	0 00	0 00	0 00
12 Apr 02	Settled	MERRILL LYNCH PIERCE FENNER & SMITH /		46 850800						
18 Apr 02	Settled	DEVON ENERGY CORP NEW COM	CUSIP 25178M103	400 000	-	19 582 32	0 00	0 00	0 00	0 00
23 Apr 02	Settled	SMITH BARNEY INC / 15 20		48 817800						
18 Apr 02	Settled	DEVON ENERGY CORP NEW COM	CUSIP 25178M103	100 000	-	4 814 24	0 00	0 00	0 00	0 00
24 Apr 02	Settled	LEHMAN BROTHERS INC / 4 40		49 098400						
22 Apr 02	Settled	DEVON ENERGY CORP NEW COM	CUSIP 25178M103	100 000	-	4 817 42	0 00	0 00	0 00	0 00
25 Apr 02	Settled	LEHMAN BROTHERS INC / 3 90		49 135200						
23 Apr 02	Settled	DEVON ENERGY CORP NEW COM	CUSIP 25178M103	200 000	-	9 888 78	0 00	0 00	0 00	0 00
26 Apr 02	Settled	LEHMAN BROTHERS INC / 8 60		49 900900						
20 May 02	Settled	DEVON ENERGY CORP NEW COM	CUSIP 25178M103	200 000	-	9 881 54	0 00	0 00	0 00	0 00
23 May 02	Settled	CREDIT SUISSE FIRST BOSTON CORPORATION /		49 847700						
21 May 02	Settled	DEVON ENERGY CORP NEW COM	CUSIP 25178M103	100 000	-	4 895 00	0 00	0 00	0 00	0 00
24 May 02	Settled	DEUTSCHE BANK SECURITIES INC		48 950000						
13 Jun 02	Settled	DEVON ENERGY CORP NEW COM	CUSIP 25178M103	400 000	-	18 829 76	0 00	0 00	0 00	0 00
18 Jun 02	Settled	SMITH BARNEY INC / 22 40		47 268400						
28 Aug 02	Settled	DEVON ENERGY CORP NEW COM	CUSIP 25178M103	2 200 000	-	56 182 94	0 00	0 00	0 00	0 00
4 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 66 00		25 507700						
30 Aug 02	Settled	DIME CNTY BANCORP INC COM	CUSIP 253922108	1 400 000	-	38 484 88	0 00	0 00	0 00	0 00
5 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 42 00		28 030700						

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss		
			Principal	Accrued Interest	Cost	Market	Translation

Purchases

Equities

8 Jan 02 11 Jan 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687106 INSTINET / 3 00	300 000 23 250000	- 6 978 00	000	6 978 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687106 GOLDMAN SACHS & COMPANY	700 000 23 509000	16 458 30	000	16 458 30	0 00	0 00	0 00
3 May 02 8 May 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687106 CREDIT SUISSE FIRST BOSTON CORPORATION / 54 00	600 000 23 200000	13 974 00	000	13 974 00	0 00	0 00	0 00
13 May 02 18 May 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687106 CREDIT SUISSE FIRST BOSTON CORPORATION / 48 80	800 000 23 500000	- 18 848 80	000	18 848 80	0 00	0 00	0 00
21 May 02 24 May 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687106 DEUTSCHE BANK SECURITIES INC	3 900 000 23 800000	- 93 210 00	000	93 210 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687106 DEUTSCHE BANK SECURITIES INC	10 400 000 16 030000	- 166 712 00	000	166 712 00	0 00	0 00	0 00
4 Mar 02 7 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 BANC AMERICA SECUR MONTGOMERY DIV / 6 60	100 000 59 097500	- 6 006 35	000	6 006 35	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 CREDIT SUISSE FIRST BOSTON CORPORATION / 18 00	200 000 60 100000	12 038 00	000	12,038 00	0 00	0 00	0 00
6 Mar 02 11 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 INVESTMENT TECHNOLOGY GROUP INC / 10 00	400 000 81 561900	24 634 78	000	24 634 76	0 00	0 00	0 00
6 Mar 02 11 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 INVESTMENT TECHNOLOGY GROUP INC / 7 50	300 000 81 561900	18 476 07	000	18 476 07	0 00	0 00	0 00
7 Mar 02 12 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 INVESTMENT TECHNOLOGY GROUP INC / 12 50	500 000 82 186700	- 31 105 85	000	31 105 85	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
<i>Purchases</i>								
Equities								
7 Mar 02 12 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 INVESTMENT TECHNOLOGY GROUP INC / 5 00	200 000 62 186700	12,442 34	000	12 442 34	0 00	0 00	0 00
11 Mar 02 14 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 WILLIAMS CAPITAL GROUP LP / 12 50	500 000 62 508300	- 31 265 65	000	31 265 65	0 00	0 00	0 00
12 Mar 02 15 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 JACKSON PARTNERS AND ASSOCIATES INC / 12 50	500 000 61 215400	- 30 620 20	000	30,620 20	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 GOLDMAN SACHS & COMPANY	1 400 000 60 639000	- 84,894 60	000	84,894 60	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 SMITH BARNEY INC / 12 00	200 000 59 750000	11,982 00	000	11 982 00	0 00	0 00	0 00
14 Mar 02 19 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 ROBB, PECK MCCOOEY CLEARING CORP / 3 00	100 000 60 656100	- 6,068 61	000	6 068 61	0 00	0 00	0 00
15 Mar 02 20 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 MORGAN STANLEY & CO INC / 33 00	1 100 000 62 594600	- 68 887 06	000	68 887 06	0 00	0 00	0 00
18 Mar 02 21 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 GOLDMAN SACHS & COMPANY / 3 00	100 000 62 223300	- 6 225 33	000	6,225 33	0 00	0 00	0 00
18 Mar 02 21 Mar 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 GOLDMAN SACHS & COMPANY / 6 00	200 000 62 223300	- 12 450 66	000	12 450 66	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	DOVER CORP COM CUSIP 260003108 GOLDMAN SACHS & COMPANY	600 000 40 092000	- 24 055 20	000	24 055 20	0 00	0 00	0 00
10 Jan 02 15 Jan 02 Settled	DOW CHEM CO COM CUSIP 260543103 CREDIT SUISSE FIRST BOSTON CORPORATION / 39 00	1 300 000 31 043600	- 40 395 68	000	40 385 68	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
<i>Purchases</i>									
Equities									
18 Jan 02 22 Jan 02 Settled	DOW CHEM CO COM CUSIP 260543103 FIRST UNION CAPITAL MARKETS CLEARANCE / 15 00	300 000	7 436 87	000	7 436 67	0 00	0 00	0 00	0 00
29 Jan 02 1 Feb 02 Settled	DOW CHEM CO COM CUSIP 260543103 CANTOR FITZGERALD & CO / 18 00	500 000	- 13 987 35	000	13 987 35	0 00	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	DOW CHEM CO COM CUSIP 260543103 DEUTSCHE BANK SECURITIES INC / 57 00	1 500 000	- 44 603 40	000	44 603 40	0 00	0 00	0 00	0 00
7 Aug 02 12 Aug 02 Settled	DOW CHEM CO COM CUSIP 260543103 JACKSON PARTNERS AND ASSOCIATES INC / 54 00	900 000	25,217 64	000	25 217 64	0 00	0 00	0 00	0 00
8 Aug 02 13 Aug 02 Settled	DOW CHEM CO COM CUSIP 260543103 RBC DAIN RAUSCHER / 12 00	400 000	- 11 699 44	000	11 699 44	0 00	0 00	0 00	0 00
12 Aug 02 15 Aug 02 Settled	DOW CHEM CO COM CUSIP 260543103 BLAYLOCK & PARTNERS / 12 00	400 000	- 11 593 36	000	11 593 36	0 00	0 00	0 00	0 00
21 Aug 02 26 Aug 02 Settled	DOW CHEM CO COM CUSIP 260543103 CL KING & ASSOCIATES / 3 00	100 000	2 835 43	000	2 935 43	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	DOWNEY FINL CORP COM CUSIP 261018105 INVESTMENT TECHNOLOGY GROUP INC / 78 00	2 000 000	- 107 442 92	000	107 442 92	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	DOWNEY FINL CORP COM CUSIP 261018105 INVESTMENT TECHNOLOGY GROUP INC / 54 00	1 800 000	74 689 02	000	74 689 02	0 00	0 00	0 00	0 00
29 May 02 3 Jun 02 Settled	DU PONT E I DE NEMOURS & CO COM STK CUSIP 263534109 FIDELITY CAPITAL MARKETS / 60 00	2 000 000	93 278 60	000	93 278 60	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	DU PONT E I DE NEMOURS & CO COM STK CUSIP 263534109 GOLDMAN SACHS & COMPANY	3 300 000	- 147 774 00	000	147 774 00	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
<i>Purchases</i>								
Equities								
10 Jul 02 15 Jul 02 Settled	DU PONT E I DE NEMOURS & CO COM STK CUSIP 283534109 MORGAN STANLEY & CO INC / 87 00	2 900 000 44 610800	- 129,458 32	000	129 458 32	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	DURA AUTOMOTIVE SYS INC COM CUSIP 285903104 INVESTMENT TECHNOLOGY GROUP INC / 51 00	1 700 000 13 632100	- 23 225 57	000	23 225 57	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	DURA AUTOMOTIVE SYS INC COM CUSIP 285903104 INVESTMENT TECHNOLOGY GROUP INC / 38 00	1,200 000 13 683800	- 18 458 58	000	18 458 58	0 00	0 00	0 00
8 Feb 02 11 Feb 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 INSTINET / 8 00	800 000 22 000000	- 17,608 00	000	17,608 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 GOLDMAN SACHS & COMPANY	1 700 000 29 148000	- 49,553 30	000	49,553 30	0 00	0 00	0 00
3 Apr 02 8 Apr 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 DEUTSCHE BANK SECURITIES INC / 82 50	2,500 000 28 318700	- 70 884 25	000	70,884 25	0 00	0 00	0 00
22 Apr 02 25 Apr 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 LEHMAN BROTHERS INC / 12 80	300 000 28 442700	- 8 545 71	000	8,545 71	0 00	0 00	0 00
21 May 02 24 May 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 DEUTSCHE BANK SECURITIES INC	3 900 000 9 210000	- 35,919 00	000	35 919 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	EASTMAN CHEM CO COM CUSIP 277432100 UBS WARBURG LLC / 44 00	800 000 43 050600	- 34 484 48	000	34,484 48	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	EASTMAN CHEM CO COM CUSIP 277432100 UBS WARBURG LLC / 27 50	500 000 43 050600	- 21 552 80	000	21 552 80	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	EASTMAN CHEM CO COM CUSIP 277432100 NUTMEG SECURITIES / 10 00	400 000 43 374500	- 17 359 80	000	17,359 80	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	EASTMAN CHEM CO COM CUSIP 277432100 UBS WARBURG LLC / 15 00	500 000 43 205200	- 21,617 60	000	21 617 60	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Purchases

Equities

10 Jan 02	EASTMAN CHEM CO COM	200 000	- 8,700 90	000	8 700 90	0 00	0 00	0 00
15 Jan 02	CUSIP 277432100							
Settled	UBS WARBURG LLC / 8 60	43 481500						
18 Jan 02	EASTMAN CHEM CO COM	800 000	- 31 209 20	000	31 209 20	0 00	0 00	0 00
22 Jan 02	CUSIP 277432100							
Settled	RAYMOND JAMES / 36 80	38 965500						
5 Feb 02	EASTMAN CHEM CO COM	400 000	15 451 52	000	15 451 52	0 00	0 00	0 00
8 Feb 02	CUSIP 277432100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	38 608800						
12 Apr 02	EASTMAN CHEM CO COM	100 000	4 794 20	000	4 794 20	0 00	0 00	0 00
17 Apr 02	CUSIP 277432100							
Settled	GOLDMAN SACHS & COMPANY	47 942000						
7 Jan 02	EASTMAN KODAK CO COM	200 000	5 542 50	000	5 542 50	0 00	0 00	0 00
10 Jan 02	CUSIP 277461109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	27 692500						
8 Jan 02	EASTMAN KODAK CO COM	4 900 000	139,172 74	000	139,172 74	0 00	0 00	0 00
11 Jan 02	CUSIP 277461109							
Settled	UBS WARBURG LLC / 147 00	28 372600						
22 Jul 02	EASTMAN KODAK CO COM	9 000 000	247 140 00	000	247 140 00	0 00	0 00	0 00
25 Jul 02	CUSIP 277461109							
Settled	DEUTSCHE BANK SECURITIES INC	27 460000						
15 Aug 02	EASTMAN KODAK CO COM	200 000	- 6 058 18	000	6 058 18	0 00	0 00	0 00
20 Aug 02	CUSIP 277461109							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 6 00	30 260900						
5 Feb 02	EBAY INC COM	200 000	- 10 908 00	000	10 908 00	0 00	0 00	0 00
8 Feb 02	CUSIP 278642103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	54 520000						
9 Apr 02	EBAY INC COM	1 100 000	- 59,249 63	000	59 249 63	0 00	0 00	0 00
12 Apr 02	CUSIP 278642103							
Settled	BANC AMERICA SECUR MONTGOMERY DIV	53 863300						
25 Apr 02	EBAY INC COM	200 000	- 10 322 18	000	10 322 18	0 00	0 00	0 00
30 Apr 02	CUSIP 278642103							
Settled	MORGAN STANLEY & CO INC / 6 00	51 580900						
22 Jul 02	EBAY INC COM	1 200 000	67 416 00	000	67 416 00	0 00	0 00	0 00
25 Jul 02	CUSIP 278642103							
Settled	DEUTSCHE BANK SECURITIES INC	58 180000						

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Investment Transaction Detail

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Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Acquired interest Cost Market Translation Total

Realized gain/loss

Purchases

Equities

29 Aug 02	EDWARDS LIFESCIENCES CORP COM	CUSIP 28176E108	2 300 000	- 57,042 07	57 042 07	000	0 00	0 00	0 00	0 00	0 00
4 Sep 02	EDWARDS LIFESCIENCES CORP COM	CUSIP 28176E108	24 770900			000	0 00	0 00	0 00	0 00	0 00
30 Aug 02	EDWARDS LIFESCIENCES CORP COM	CUSIP 28176E108	1 500 000	- 37 480 05	37,480 05	000	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 45 00	CUSIP 28176E108	24 958700			000	0 00	0 00	0 00	0 00	0 00
29 Aug 02	EGL INC COM	CUSIP 268484102	5,000 000	- 54,560 50	54 560 50	000	0 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 150 00	CUSIP 268484102	10 882100			000	0 00	0 00	0 00	0 00	0 00
30 Aug 02	EGL INC COM	CUSIP 268484102	3,400 000	- 38 898 34	38 898 34	000	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 102 00	CUSIP 268484102	11 410100			000	0 00	0 00	0 00	0 00	0 00
8 Feb 02	EL PASO CORP COM	CUSIP 28336L109	300 000	- 10,283 43	10 283 43	000	0 00	0 00	0 00	0 00	0 00
11 Feb 02	EL PASO CORP COM	CUSIP 28336L109	34 254100			000	0 00	0 00	0 00	0 00	0 00
17 Jun 02	EL PASO CORP COM	CUSIP 28336L109	100 000	- 2 229 00	2 229 00	000	0 00	0 00	0 00	0 00	0 00
20 Jun 02	GOLDMAN SACHS & COMPANY	CUSIP 28336L109	22 290000			000	0 00	0 00	0 00	0 00	0 00
2 Aug 02	ELECTR ARTS COM	CUSIP 285612108	600 000	- 34 447 88	34 447 88	000	0 00	0 00	0 00	0 00	0 00
7 Aug 02	U S BANCORP PIPER JAFFRAY INC / 18 00	CUSIP 285612108	57 383300			000	0 00	0 00	0 00	0 00	0 00
28 Aug 02	ELECTRONICS BUTIQUE HLDGS CORP COM	CUSIP 286045109	2 900 000	- 83 575 10	83 575 10	000	0 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 87 00	CUSIP 286045109	28 789000			000	0 00	0 00	0 00	0 00	0 00
30 Aug 02	ELECTRONICS BUTIQUE HLDGS CORP COM	CUSIP 286045108	2 000 000	57 585 00	57,585 00	000	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 60 00	CUSIP 286045108	28 752500			000	0 00	0 00	0 00	0 00	0 00
29 Jan 02	ELI LILLY & CO COM	CUSIP 532457108	600 000	- 44 425 68	44,425 68	000	0 00	0 00	0 00	0 00	0 00
1 Feb 02	SG COWEN AND COMPANY / 24 00	CUSIP 532457108	74 002800			000	0 00	0 00	0 00	0 00	0 00
30 Jan 02	ELI LILLY & CO COM	CUSIP 532457108	700 000	- 51,503 13	51 503 13	000	0 00	0 00	0 00	0 00	0 00
4 Feb 02	SG COWEN AND COMPANY / 21 00	CUSIP 532457108	73 545900			000	0 00	0 00	0 00	0 00	0 00
1 Feb 02	ELI LILLY & CO COM	CUSIP 532457108	500 000	- 37 430 80	37 430 80	000	0 00	0 00	0 00	0 00	0 00
8 Feb 02	LAZARD FRERES & CO / 15 00	CUSIP 532457108	74 831800			000	0 00	0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
<i>Purchases</i>									
Equities									
5 Feb 02 8 Feb 02 Settled	ELI LILLY & CO COM CUSIP 532457108 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 73 925000	7,394 50	000	7 394 50	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	ELI LILLY & CO COM CUSIP 532457108 DEUTSCHE BANK SECURITIES INC	1 500 000 64 060000	96 090 00	000	96 090 00	0 00	0 00	0 00	0 00
23 May 02 29 May 02 Settled	ELI LILLY & CO COM CUSIP 532457108 SIMMONS & COMPANY INTL / 3 00	100 000 63 906500	- 6 393 65	000	6 393 65	0 00	0 00	0 00	0 00
6 Jun 02 11 Jun 02 Settled	ELI LILLY & CO COM CUSIP 532457108 FACTSET DATA SYSTEMS / 32 80	800 000 62 269800	49 848 64	000	49 848 64	0 00	0 00	0 00	0 00
10 Jun 02 13 Jun 02 Settled	ELI LILLY & CO COM CUSIP 532457108 ROBB PECK MCCOOEY CLEARING CORP / 27 00	900 000 61 391400	- 55 279 26	000	55 279 26	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	ELI LILLY & CO COM CUSIP 532457108 GOLDMAN SACHS & COMPANY	600 000 62 460000	37 476 00	000	37 476 00	0 00	0 00	0 00	0 00
2 Aug 02 7 Aug 02 Settled	ELI LILLY & CO COM CUSIP 532457108 SANDERS MORRIS MUNDY / 3 00	100 000 55 304100	- 5 533 41	000	5 533 41	0 00	0 00	0 00	0 00
7 Aug 02 12 Aug 02 Settled	ELI LILLY & CO COM CUSIP 532457108 INVESTMENT TECHNOLOGY GROUP INC / 10 00	400 000 54 274200	21 719 68	000	21 719 68	0 00	0 00	0 00	0 00
16 Aug 02 21 Aug 02 Settled	ELI LILLY & CO COM CUSIP 532457108 INVESTMENT TECHNOLOGY GROUP INC / 2 50	100 000 57 971800	- 5 799 68	000	5 799 68	0 00	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	ELI LILLY & CO COM CUSIP 532457108 JACKSON PARTNERS AND ASSOCIATES INC / 15 00	600 000 57 938700	34 778 22	000	34 778 22	0 00	0 00	0 00	0 00
20 Aug 02 23 Aug 02 Settled	ELI LILLY & CO COM CUSIP 532457108 NUTMEG SECURITIES / 7 50	300 000 57 535600	17 268 18	000	17 268 18	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	EMC CORP COM CUSIP 268648102 INVESTMENT TECHNOLOGY GROUP INC / 54 00	2 700 000 18 380000	- 44 280 00	000	44 280 00	0 00	0 00	0 00	0 00

Portfolio Statement

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Account number 2602475
 Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount	Realized gain/loss
Settle date	Asset ID	Price	Principal	
Trade Status	Broker/Commission		Accrued Interest	
			Market	Transaction
			Cost	Total

Purchases

Equities

8 Jan 02	EMC CORP COM CUSIP 268848102	100 000	- 1,671 50	000	1 671 50	0 00	0 00
11 Jan 02	NUTMEG SECURITIES / 2 50	16 690000					
13 Mar 02	EMC CORP COM CUSIP 268848102	100 000	- 1,210 90	000	1 210 90	0 00	0 00
18 Mar 02	GOLDMAN SACHS & COMPANY	12 109000					
21 May 02	EMC CORP COM CUSIP 268848102	5 100 000	39,474 00	000	39,474 00	0 00	0 00
24 May 02	DEUTSCHE BANK SECURITIES INC	7 740000					
17 Jun 02	EMC CORP COM CUSIP 268848102	1,100 000	- 7,942 00	000	7,942 00	0 00	0 00
20 Jun 02	GOLDMAN SACHS & COMPANY	7 220000					
28 Aug 02	EMCOR GROUP INC COM CUSIP 29084Q100	1 800 000	- 88 035 02	000	98,035 02	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 54 00	54 433900					
30 Aug 02	EMCOR GROUP INC COM CUSIP 29084Q100	1,200 000	- 65 670 00	000	65 670 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 38 00	54 695000					
29 Aug 02	ENDO PHARMACEUTICALS HLDGS INC COM CUSIP 28264F205	2 800 000	- 26 441 91	000	26 441 91	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 87 00	8 087900					
30 Aug 02	ENDO PHARMACEUTICALS HLDGS INC COM CUSIP 28264F205	1 000 000	- 17 508 07	000	17 508 07	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 57 00	8 185300					
28 Aug 02	ENTEGRIS INC COM CUSIP 28382U104	2 400 000	- 23,390 40	000	23,390 40	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 72 00	8 716000					
30 Aug 02	ENTEGRIS INC COM CUSIP 28382U104	1 600 000	14 832 00	000	14 832 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 48 00	8 240000					
29 Aug 02	EON LABS INC COM CUSIP 28412E100	4,600 000	- 88,610 18	000	88 610 18	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 138 00	18 798300					
30 Aug 02	EON LABS INC COM CUSIP 28412E100	3 100 000	- 58,257 08	000	58 257 08	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 83 00	18 782800					

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Transtation	Total
Purchases								
Equities								
5 Feb 02 8 Feb 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1,500 000 28 288700	- 42 460 05	000	42 460 05	0 00	0 00	0 00
1 May 02 6 May 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 FIDELITY CAPITAL MARKETS / 6 00	200 000 28 773100	- 5 760 82	000	5 760 82	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	ESS TECH INC COM CUSIP 269151108 INVESTMENT TECHNOLOGY GROUP INC / 150 00	5 000 000 11 318400	56 742 00	000	56 742 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	ESS TECH INC COM CUSIP 269151108 INVESTMENT TECHNOLOGY GROUP INC / 102 00	3 400 000 11 849100	- 40,388 94	000	40 388 94	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 297425100 INVESTMENT TECHNOLOGY GROUP INC / 39 00	1 300 000 18 870000	24 570 00	000	24 570 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	ESTERLINE TECHNOLOGIES CORP COM STK CUSIP 297425100 INVESTMENT TECHNOLOGY GROUP INC / 27 00	900 000 19 347800	17 440 02	000	17 440 02	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	EXAR CORP COM CUSIP 300645108 INVESTMENT TECHNOLOGY GROUP INC / 114 00	3 800 000 15 341300	- 58,410 94	000	58 410 94	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	EXAR CORP COM CUSIP 300645108 INVESTMENT TECHNOLOGY GROUP INC / 75 00	2 500 000 14 994000	37 560 00	000	37 560 00	0 00	0 00	0 00
8 Aug 02 13 Aug 02 Settled	EXELON CORP COM CUSIP 30181N101 INVESTMENT TECHNOLOGY GROUP INC / 65 00	2 600 000 49 016300	127 507 38	000	127 507 38	0 00	0 00	0 00
13 Aug 02 18 Aug 02 Settled	EXELON CORP COM CUSIP 30181N101 INVESTMENT TECHNOLOGY GROUP INC / 37 50	1 500 000 49 071400	- 73 644 60	000	73 644 60	0 00	0 00	0 00
14 Aug 02 19 Aug 02 Settled	EXELON CORP COM CUSIP 30181N101 INVESTMENT TECHNOLOGY GROUP INC / 12 50	500 000 49 291400	- 24 658 20	000	24 658 20	0 00	0 00	0 00
14 Aug 02 19 Aug 02 Settled	EXELON CORP COM CUSIP 30181N101 INVESTMENT TECHNOLOGY GROUP INC / 15 00	600 000 49 291400	29 589 84	000	29 589 84	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Market Translation Total

Purchases

Equities

15 Aug 02	EXELON CORP COM	CUSIP 30161N101		200 000	- 10 008 72	10 008 72	0 00	0 00	0 00	0 00	0 00
20 Aug 02	EXELON CORP COM	CUSIP 30161N101		50 003600							
18 Aug 02	EXELON CORP COM	CUSIP 30161N101		700 000	- 34 540 80	34 540 80	0 00	0 00	0 00	0 00	0 00
21 Aug 02	EXELON CORP COM	CUSIP 30161N101		48 318000							
21 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 17 50										
18 Aug 02	EXELON CORP COM	CUSIP 30161N101		500 000	- 24 631 85	24 631 85	0 00	0 00	0 00	0 00	0 00
22 Aug 02	JACKSON PARTNERS AND ASSOCIATES INC /										
19 Aug 02	EXELON CORP COM	CUSIP 30161N101		49 238700							
20 Aug 02	EXELON CORP COM	CUSIP 30161N101		1 000 000	- 49,772 30	49,772 30	0 00	0 00	0 00	0 00	0 00
23 Aug 02	EXELON CORP COM	CUSIP 30161N101		49 747300							
21 Aug 02	EXELON CORP COM	CUSIP 30161N101		900 000	- 46,441 53	46,441 53	0 00	0 00	0 00	0 00	0 00
28 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 22 50										
29 Aug 02	EXPRESSJET HLDS INC COM										
29 Aug 02	EXPRESSJET HLDS INC COM	CUSIP 30218U108		2 100 000	- 23 495 01	23,495 01	0 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 63 00										
30 Aug 02	EXPRESSJET HLDS INC COM	CUSIP 30218U108		1,400 000	- 18,002 00	18 002 00	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 42 00										
29 Aug 02	EXTRME NETWORKS INC COM	CUSIP 30228D108		6 400 000	- 61,986 80	61 996 80	0 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 182 00										
30 Aug 02	EXTRME NETWORKS INC COM	CUSIP 30228D108		4 300 000	- 41 341 92	41 341 92	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 129 00										
3 Jan 02	EXXON MOBIL CORP COM	CUSIP 30231G102		700 000	- 27 883 80	27,883 80	0 00	0 00	0 00	0 00	0 00
8 Jan 02	ABN AMRO INCORPORATED LLC / 25 20										
8 Jan 02	EXXON MOBIL CORP COM	CUSIP 30231G102		200 000	- 7,951 82	7,951 82	0 00	0 00	0 00	0 00	0 00
11 Jan 02	SMITH BARNBY INC / 7 40										
11 Jan 02	EXXON MOBIL CORP COM	CUSIP 30231G102		800 000	23 694 00	23,694 00	0 00	0 00	0 00	0 00	0 00
18 Jan 02	CANTOR FITZGERALD & CO / 21 60										

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
13 May 02 16 May 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 NEUBERGER AND BERMAN / 45 00	1,500 000 39 987800	- 60 026 70	000	60 026 70	0 00	0 00	0 00
13 May 02 16 May 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 NEUBERGER AND BERMAN / 21 00	700 000 39 987800	- 28,012 46	000	28 012 46	0 00	0 00	0 00
14 May 02 17 May 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 NEUBERGER AND BERMAN / 39 00	1 300 000 40 481900	52 665 47	000	52 665 47	0 00	0 00	0 00
14 May 02 17 May 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 NEUBERGER AND BERMAN / 18 00	600 000 40 481900	- 24 307 14	000	24 307 14	0 00	0 00	0 00
21 May 02 24 May 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 DEUTSCHE BANK SECURITIES INC	200 000 39 830000	7 968 00	000	7 968 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	F P L GROUP INC COM CUSIP 302571104 INSTINET / 5 00	500 000 51 950000	25 980 00	000	25 980 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	FBR AST INVT CORP COM STCK CUSIP 30241E303 INVESTMENT TECHNOLOGY GROUP INC / 27 00	900 000 33 355600	30 047 04	000	30 047 04	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	FBR AST INVT CORP COM STCK CUSIP 30241E303 INVESTMENT TECHNOLOGY GROUP INC / 18 00	600 000 33 570000	20 160 00	000	20 160 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	FEDEX CORP COM CUSIP 31428X106 NUTMEG SECURITIES / 10 00	400 000 54 872100	21 958 84	000	21 958 84	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	FEDEX CORP COM CUSIP 31428X106 INSTINET / 3 00	300 000 55 270000	16 584 00	000	16 584 00	0 00	0 00	0 00
10 Jan 02 15 Jan 02 Settled	FEDEX CORP COM CUSIP 31428X106 KALB VOORHIS & CO / 3 00	100 000 53 582200	- 5 361 22	000	5 361 22	0 00	0 00	0 00
22 Jan 02 25 Jan 02 Settled	FEDEX CORP COM CUSIP 31428X106 BANC AMERICA SECUR MONTGOMERY DIV / 3 00	100 000 51 100000	- 5,113 00	000	5 113 00	0 00	0 00	0 00

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Investment Transaction Detail

Account number 2602475
 Account Name ZZ\FREEDOM FORUM,INC JP MOR-SL

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Trade date Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Trade Status Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Realized gain/loss

Purchases

Equities

2 Apr 02	FEDT DEPT STORES INC DEL COM	CUSIP 31410H101	800 000	- 22 573 28	000	22 573 28	000	000	000	000	000	000
5 Apr 02	ISI GROUP INC / 18 00		37 592100									
4 Apr 02	FEDT DEPT STORES INC DEL COM	CUSIP 31410H101	400 000	- 15,351 72	000	15,351 72	000	000	000	000	000	000
9 Apr 02	ISI GROUP INC / 14 00		38 344300									
8 Apr 02	FEDT DEPT STORES INC DEL COM	CUSIP 31410H101	400 000	- 18,181 44	000	18,181 44	000	000	000	000	000	000
11 Apr 02	UBS WARBURG LLC / 19 20		40 355800									
8 Apr 02	FEDT DEPT STORES INC DEL COM	CUSIP 31410H101	300 000	- 12 289 70	000	12 299 70	000	000	000	000	000	000
12 Apr 02	UBS WARBURG LLC / 8 00		40 889000									
11 Apr 02	FEDT DEPT STORES INC DEL COM	CUSIP 31410H101	400 000	- 18 528 08	000	18 528 08	000	000	000	000	000	000
18 Apr 02	ISI GROUP INC / 12 00		41 285200									
12 Apr 02	FEDT DEPT STORES INC DEL COM	CUSIP 31410H101	1,100 000	- 45,069 20	000	45 069 20	000	000	000	000	000	000
17 Apr 02	GOLDMAN SACHS & COMPANY		40 872000									
18 Apr 02	FEDT DEPT STORES INC DEL COM	CUSIP 31410H101	400 000	- 18,584 28	000	18 594 28	000	000	000	000	000	000
18 Apr 02	BANC AMERICA SECUR MONTGOMERY DIV /		41 455700									
12 00												
18 Apr 02	FEDT DEPT STORES INC DEL COM	CUSIP 31410H101	1,400 000	- 57 307 74	000	57 307 74	000	000	000	000	000	000
23 Apr 02	ISI GROUP INC / 42 00		40 804100									
21 May 02	FEDT DEPT STORES INC DEL COM	CUSIP 31410H101	200 000	- 8 374 00	000	8 374 00	000	000	000	000	000	000
24 May 02	DEUTSCHE BANK SECURITIES INC		41 870000									
29 Aug 02	FEDT DEPT STORES INC DEL COM	CUSIP 30241L109	3 500 000	- 63 102 90	000	63,102 90	000	000	000	000	000	000
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 105 00		17 999400									
30 Aug 02	FEDT DEPT STORES INC DEL COM	CUSIP 30241L109	2,400 000	- 43 501 44	000	43 501 44	000	000	000	000	000	000
6 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 72 00		18 095600									
31 Jul 02	FILMCO COM	CUSIP 313400301	1 000 000	60,790 00	000	60,790 00	000	000	000	000	000	000
5 Aug 02	UBS WARBURG LLC / 30 00		60 760000									

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
2 Aug 02	FHLMC COM	500 000	30 208 35	000	30 208 35	0 00	0 00	0 00
7 Aug 02	CUSIP 313400301							
Settled	UBS WARBURG LLC / 15 00	60 386700						
7 Aug 02	FHLMC COM	200 000	11,794 62	000	11 794 62	0 00	0 00	0 00
12 Aug 02	CUSIP 313400301							
Settled	UBS WARBURG LLC / 6 00	58 943100						
13 Aug 02	FHLMC COM	1,100 000	67 936 44	000	67 936 44	0 00	0 00	0 00
16 Aug 02	CUSIP 313400301							
Settled	UBS WARBURG LLC / 33 00	61 730400						
13 Aug 02	FHLMC COM	100 000	- 6 176 04	000	6 176 04	0 00	0 00	0 00
16 Aug 02	CUSIP 313400301							
Settled	UBS WARBURG LLC / 3 00	61 730400						
14 Aug 02	FHLMC COM	1 000 000	62 185 90	000	62 185 90	0 00	0 00	0 00
19 Aug 02	CUSIP 313400301							
Settled	UBS WARBURG LLC / 30 00	62 155900						
29 Aug 02	FINISH LINE INC CL A	2 500 000	- 22 237 00	000	22 237 00	0 00	0 00	0 00
4 Sep 02	CUSIP 317923100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 75 00	8 864800						
30 Aug 02	FINISH LINE INC CL A	1 700 000	15 347 94	000	15 347 94	0 00	0 00	0 00
5 Sep 02	CUSIP 317923100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 51 00	8 998200						
7 Jan 02	FIRSTENERGY CORP COM	3 500 000	- 121 940 00	000	121 940 00	0 00	0 00	0 00
10 Jan 02	CUSIP 337932107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 70 00	34 820000						
8 Jan 02	FIRSTENERGY CORP COM	403 000	14,084 85	000	14 084 85	0 00	0 00	0 00
11 Jan 02	CUSIP 337932107							
Settled	INSTINET / 4 03	34 940000						
12 Mar 02	FIRSTENERGY CORP COM	300 000	- 11 510 25	000	11,510 25	0 00	0 00	0 00
15 Mar 02	CUSIP 337932107							
Settled	JACKSON PARTNERS AND ASSOCIATES INC / 7 50	38 342500						
30 Jul 02	FIRSTENERGY CORP COM	1,500 000	- 45 038 55	000	45 038 55	0 00	0 00	0 00
2 Aug 02	CUSIP 337932107							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 80 00	29 985700						

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Principal Market Translation Total
 Realized gain/loss

Purchases

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Accrued interest	Principal	Market	Translation	Total
7 Jan 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		2 000 000	- 71 313 00	000	000	71 313 00		0 00	0 00
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 40 00			35 636500		000	000			0 00	0 00
5 Feb 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		700 000	22 469 51	000	000	22 469 51		0 00	0 00
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 14 00			32 079300		000	000			0 00	0 00
6 Feb 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		10 800 000	343 018 64	000	000	343 018 64		0 00	0 00
11 Feb 02	GOLDMAN SACHS & COMPANY / 588 80			31 417600		000	000			0 00	0 00
20 Feb 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		500 000	18 018 65	000	000	18 018 65		0 00	0 00
25 Feb 02	CL KING & ASSOCIATES / 15 00			32 007300		000	000			0 00	0 00
4 Mar 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		200 000	- 7 057 78	000	000	7 057 78		0 00	0 00
7 Mar 02	BERNSTEIN, SANFORD C & CO / 8 00			35 258900		000	000			0 00	0 00
5 Mar 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		400 000	- 14 169 24	000	000	14 169 24		0 00	0 00
8 Mar 02	BERNSTEIN, SANFORD C & CO / 12 00			35 383100		000	000			0 00	0 00
12 Mar 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		500 000	- 18 257 65	000	000	18 257 65		0 00	0 00
15 Mar 02	MORGAN STANLEY & CO INC / 15 00			36 485300		000	000			0 00	0 00
13 Mar 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		2 700 000	- 99 037 62	000	000	99 037 62		0 00	0 00
18 Mar 02	MORGAN STANLEY & CO INC / 99 90			36 643600		000	000			0 00	0 00
14 Mar 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		100 000	- 3 668 00	000	000	3 668 00		0 00	0 00
18 Mar 02	INSTINET / 1 00			38 650000		000	000			0 00	0 00
14 Mar 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		2 400 000	- 65 981 76	000	000	65 981 76		0 00	0 00
19 Mar 02	MORGAN STANLEY & CO INC / 72 00			35 787400		000	000			0 00	0 00
12 Apr 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		500 000	- 17 026 00	000	000	17 026 00		0 00	0 00
17 Apr 02	GOLDMAN SACHS & COMPANY			34 052000		000	000			0 00	0 00
22 Apr 02	FLEETBOSTON FINL CORP COM STK	CUSIP 338030108		100 000	- 3 567 33	000	000	3 567 33		0 00	0 00
25 Apr 02	BUCKINGHAM RESEARCH GROUP / 3 00			35 643300		000	000			0 00	0 00

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
22 Apr 02	FLEETBOSTON FINL CORP COM STK	200 000	- 7 134 68	000	7 134 66	0 00	0 00	0 00
25 Apr 02	CUSIP 339030108							
Settled	BUCKINGHAM RESEARCH GROUP / 6 00	35 643300						
28 Apr 02	FLEETBOSTON FINL CORP COM STK	200 000	- 7,002 10	000	7 002 10	0 00	0 00	0 00
1 May 02	CUSIP 339030108							
Settled	LAZARD FRERES & CO / 6 00	34 980500						
30 Apr 02	FLEETBOSTON FINL CORP COM STK	1 300 000	45 839 82	000	45 839 82	0 00	0 00	0 00
3 May 02	CUSIP 339030108							
Settled	WEEDEN AND & CO / 39 00	35 231400						
1 May 02	FLEETBOSTON FINL CORP COM STK	1 000 000	- 35 279 50	000	35 279 50	0 00	0 00	0 00
6 May 02	CUSIP 339030108							
Settled	WEEDEN AND & CO / 30 00	35 249500						
2 May 02	FLEETBOSTON FINL CORP COM STK	1 600 000	- 57 162 88	000	57,162 88	0 00	0 00	0 00
7 May 02	CUSIP 339030108							
Settled	WEEDEN AND & CO / 80 00	35 676800						
9 May 02	FLEETBOSTON FINL CORP COM STK	400 000	- 14 355 24	000	14 355 24	0 00	0 00	0 00
14 May 02	CUSIP 339030108							
Settled	SG COWEN AND COMPANY / 15 20	35 850100						
15 May 02	FLEETBOSTON FINL CORP COM STK	800 000	- 29 411 52	000	29 411 52	0 00	0 00	0 00
20 May 02	CUSIP 339030108							
Settled	GOLDMAN SACHS & COMPANY / 25 60	36 732400						
16 May 02	FLEETBOSTON FINL CORP COM STK	700 000	- 25 253 13	000	25 253 13	0 00	0 00	0 00
21 May 02	CUSIP 339030108							
Settled	GOLDMAN SACHS & COMPANY / 38 50	36 020900						
20 May 02	FLEETBOSTON FINL CORP COM STK	600 000	- 21,313 02	000	21 313 02	0 00	0 00	0 00
23 May 02	CUSIP 339030108							
Settled	CITATION GROUP / 18 00	35 481700						
22 Jul 02	FLEETBOSTON FINL CORP COM STK	3,500 000	75 530 00	000	75 530 00	0 00	0 00	0 00
25 Jul 02	CUSIP 339030108							
Settled	DEUTSCHE BANK SECURITIES INC	21 580000						
12 Aug 02	FLEETBOSTON FINL CORP COM STK	200 000	4 676 54	000	4 676 54	0 00	0 00	0 00
15 Aug 02	CUSIP 339030108							
Settled	SMITH BARNEY INC / 7 00	23 347700						
21 Jun 02	FNMA COM STK	1 400 000	- 105 679 56	000	105 679 56	0 00	0 00	0 00
28 Jun 02	CUSIP 313588109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 42 00	75 455400						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total	
			Principal	Accrued Interest		Market	Transiation			
Purchases										
Equities										
28 Jun 02 3 Jul 02 Settled	FNMA COM STK CUSIP 313586109 UBS WARBURG LLC / 21 00	700 000 75 177800	- 52 845 48	000	52 845 48	0 00	0 00	0 00	0 00	
29 Aug 02 4 Sep 02 Settled	FOOT LOCKER INC COM CUSIP 344849104 INVESTMENT TECHNOLOGY GROUP INC / 309 00	10 300 000 9 533700	- 98 508 11	000	98 508 11	0 00	0 00	0 00	0 00	
30 Aug 02 5 Sep 02 Settled	FOOT LOCKER INC COM CUSIP 344849104 INVESTMENT TECHNOLOGY GROUP INC / 207 00	8 800 000 9 514600	- 65 857 74	000	65 857 74	0 00	0 00	0 00	0 00	
22 Jan 02 25 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370880 GOLDMAN SACHS & COMPANY / 51 00	1 700 000 14 444800	- 24,608 82	000	24 608 82	0 00	0 00	0 00	0 00	
23 Jan 02 28 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370880 GOLDMAN SACHS & COMPANY / 30 00	1,000 000 14 337200	- 14,387 20	000	14,387 20	0 00	0 00	0 00	0 00	
23 Jan 02 28 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370880 GOLDMAN SACHS & COMPANY / 18 00	600 000 14 337200	- 8 820 32	000	8,820 32	0 00	0 00	0 00	0 00	
23 Jan 02 28 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370880 GOLDMAN SACHS & COMPANY / 21 00	700 000 14 337200	- 10 057 04	000	10 057 04	0 00	0 00	0 00	0 00	
23 Jan 02 28 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370880 GOLDMAN SACHS & COMPANY / 21 00	700 000 14 337200	- 10,057 04	000	10 057 04	0 00	0 00	0 00	0 00	
24 Jan 02 29 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370880 UBS WARBURG LLC / 12 00	400 000 14 521800	- 5,820 72	000	5,820 72	0 00	0 00	0 00	0 00	
24 Jan 02 29 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370880 UBS WARBURG LLC / 8 00	300 000 14 521800	- 4 365 54	000	4 365 54	0 00	0 00	0 00	0 00	
24 Jan 02 29 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370880 UBS WARBURG LLC / 45 00	1 500 000 14 521800	- 21,827 70	000	21,827 70	0 00	0 00	0 00	0 00	
24 Jan 02 29 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370880 UBS WARBURG LLC / 30 00	1 000 000 14 521800	- 14,551 80	000	14 551 80	0 00	0 00	0 00	0 00	

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
25 Jan 02 30 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 GOLDMAN SACHS & COMPANY / 57 00	1 900 000 14 694100	27 975 79	000	27,975 79	0 00	0 00	0 00
25 Jan 02 30 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 GOLDMAN SACHS & COMPANY / 48 00	1 600 000 14 694100	23 558 56	000	23 558 56	0 00	0 00	0 00
28 Jan 02 31 Jan 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 GOLDMAN SACHS & COMPANY / 12 00	400 000 15 042300	- 6,028 92	000	6 028 92	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 JEFFERIES & COMPANY / 174 00	5 800 000 15 151300	88,051 54	000	88 051 54	0 00	0 00	0 00
1 Feb 02 6 Feb 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 CL KING & ASSOCIATES / 102 00	3 400 000 14 920200	50 830 68	000	50 830 68	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 MERRILL LYNCH PIERCE FENNER & SMITH / 96 00	3,200 000 14 833000	- 47 561 60	000	47 561 60	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 INVESTMENT TECHNOLOGY GROUP INC / 98 00	4,900 000 14 165000	- 69 506 50	000	69 506 50	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 MORGAN STANLEY & CO INC / 154 00	2 800 000 14 200900	39 916 52	000	39 916 52	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 GOLDMAN SACHS & COMPANY	7 100 000 15 412000	- 109 425 20	000	109 425 20	0 00	0 00	0 00
21 May 02 24 May 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 DEUTSCHE BANK SECURITIES INC	4 500 000 17 640000	- 79,380 00	000	79 380 00	0 00	0 00	0 00
18 Jun 02 21 Jun 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 BRIDGE TRADING COMPANY / 222 00	7 400 000 16 716500	- 123 824 10	000	123 824 10	0 00	0 00	0 00
27 Jun 02 2 Jul 02 Settled	FORD MTR CO DEL COM PAR \$0 01 CUSIP 345370860 MORGAN STANLEY & CO INC / 30 40	800 000 15 707400	12 596 32	000	12 596 32	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Acquired Interest Cost Market Translation Total

Realized gain/loss

Purchases

Equities

27 Jun 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	MORGAN STANLEY & CO INC / 49 40	1 300 000	- 20 469 02	000	20 469 02	0 00	0 00	0 00	0 00
2 Jun 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	FORD MTR CO DEL COM PAR \$0 01	3 100 000	- 47 470 92	000	47 470 92	0 00	0 00	0 00	0 00
9 Jul 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	ABEL NOSER CORPORATION / 98 10	15 282200		000		0 00	0 00	0 00	0 00
12 Jul 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	ABEL NOSER CORPORATION / 111 00	14 508400		000		0 00	0 00	0 00	0 00
22 Jul 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	DEUTSCHE BANK SECURITIES INC	12 400000		000		0 00	0 00	0 00	0 00
25 Jul 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	FORD MTR CO DEL COM PAR \$0 01	7 900 000	- 97,980 00	000	97 960 00	0 00	0 00	0 00	0 00
29 Jan 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	FORD MTR CO DEL COM PAR \$0 01	100 000	- 8,146 92	000	8,148 92	0 00	0 00	0 00	0 00
1 Feb 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	SG COWEN AND COMPANY / 4 10	81 428200		000		0 00	0 00	0 00	0 00
30 Jan 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	FORD MTR CO DEL COM PAR \$0 01	1,200 000	- 97 860 60	000	97 860 60	0 00	0 00	0 00	0 00
4 Feb 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	SG COWEN AND COMPANY / 42 00	81 515500		000		0 00	0 00	0 00	0 00
4 Feb 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	FORD MTR CO DEL COM PAR \$0 01	400 000	- 32 146 58	000	32,146 58	0 00	0 00	0 00	0 00
7 Feb 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	MERRILL LYNCH PIERCE FENNER & SMITH /	80 336400		000		0 00	0 00	0 00	0 00
22 Aug 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	FOREST LAB INC COM	500 000	- 37 010 05	000	37 010 05	0 00	0 00	0 00	0 00
27 Aug 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	LEBRINK SWANN & CO / IPO / 15 00	73 990100		000		0 00	0 00	0 00	0 00
11 Jun 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	FOX ENTMT GROUP INC CL A COM	900 000	- 22 001 13	000	22 001 13	0 00	0 00	0 00	0 00
14 Jun 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	CREDIT SUISSE FIRST BOSTON CORPORATION /	24 415700		000		0 00	0 00	0 00	0 00
12 Jun 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	FOX ENTMT GROUP INC CL A COM	1,500 000	- 34 816 50	000	34 816 50	0 00	0 00	0 00	0 00
17 Jun 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	CREDIT SUISSE FIRST BOSTON CORPORATION /	23 173000		000		0 00	0 00	0 00	0 00
12 Jun 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	FOX ENTMT GROUP INC CL A COM	400 000	- 8,284 40	000	8 284 40	0 00	0 00	0 00	0 00
17 Jun 02	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	CREDIT SUISSE FIRST BOSTON CORPORATION /	23 173000		000		0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
17 Jun 02 20 Jun 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY	400 000 23 960000	9,584 00	000	9 584 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	FRIEDMAN BILLINGS RAMSEY GROUP INC CL A CUSIP 358433100 INVESTMENT TECHNOLOGY GROUP INC / 78 00	2 600 000 10 365400	27 028 04	000	27 028 04	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	FRIEDMAN BILLINGS RAMSEY GROUP INC CL A CUSIP 358433100 INVESTMENT TECHNOLOGY GROUP INC / 54 00	1 800 000 10 557800	19,058 04	000	19 058 04	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	FULLER H B CO COM CUSIP 359694106 INVESTMENT TECHNOLOGY GROUP INC / 51 00	1 700 000 27 034700	48,009 99	000	46 009 99	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	FULLER H B CO COM CUSIP 359694106 INVESTMENT TECHNOLOGY GROUP INC / 38 00	1,200 000 27 267500	- 32 757 00	000	32 757 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	FWD AIR CORP COM CUSIP 349853101 INVESTMENT TECHNOLOGY GROUP INC / 102 00	3,400 000 22 396500	76 250 10	000	76 250 10	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	FWD AIR CORP COM CUSIP 349853101 INVESTMENT TECHNOLOGY GROUP INC / 69 00	2,300 000 22 482800	- 51 733 44	000	51 733 44	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	GA PAC CORP CUSIP 373298108 INVESTMENT TECHNOLOGY GROUP INC / 22 00	1 100 000 24 575800	- 27 055 49	000	27,055 49	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	GA PAC CORP CUSIP 373298108 BERNSTEIN SANFORD C & CO / 129 00	4 300 000 23 783300	102 397 19	000	102 397 19	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	GAMESTOP CORP CL A CUSIP 38466R101 INVESTMENT TECHNOLOGY GROUP INC / 39 00	1 300 000 20 913100	- 27 228 03	000	27 228 03	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	GAMESTOP CORP CL A CUSIP 38466R101 INVESTMENT TECHNOLOGY GROUP INC / 24 00	800 000 21 483800	- 17 195 04	000	17 195 04	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	GAF INC COM CUSIP 384760108 DEUTSCHE BANK SECURITIES INC	1,300 000 11 790000	15 327 00	000	15 327 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Purchases									
Equities									
14 Aug 02 19 Aug 02 Settled	GAP INC COM CUSIP 384780108 CITATION GROUP / 31 20	800 000 12 381700	- 9 838 56	000	9,938 56	0 00	0 00	0 00	0 00
15 Aug 02 20 Aug 02 Settled	GAP INC COM CUSIP 384780108 CITATION GROUP / 33 60	800 000 12 888600	- 10 422 88	000	10 422 88	0 00	0 00	0 00	0 00
15 Aug 02 20 Aug 02 Settled	GAP INC COM CUSIP 384780108 CITATION GROUP / 183 80	3,000 000 12 988600	- 50 811 54	000	50,811 54	0 00	0 00	0 00	0 00
15 Aug 02 20 Aug 02 Settled	GAP INC COM CUSIP 384780108 CITATION GROUP / 92 40	2,200 000 12 988600	- 28 862 92	000	28,662 92	0 00	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	GAP INC COM CUSIP 384780108 ISI GROUP INC / 111 00	3,700 000 12 088800	- 44 876 56	000	44 876 58	0 00	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	GAP INC COM CUSIP 384780108 ISI GROUP INC / 9 00	300 000 12 098800	- 3 638 64	000	3 638 64	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	GARMIN CORPORATION CUSIP G37280109 INVESTMENT TECHNOLOGY GROUP INC / 237 00	7,900 000 20 408700	181 449 93	000	181 449 93	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	GARMIN CORPORATION CUSIP G37280109 INVESTMENT TECHNOLOGY GROUP INC / 158 00	5 200 000 20 308500	- 105,749 80	000	105,749 80	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	GART SPORTS CO COM CUSIP 388830101 INVESTMENT TECHNOLOGY GROUP INC / 105 00	3,500 000 20 782300	- 72,773 05	000	72 773 05	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	GART SPORTS CO COM CUSIP 366630101 INVESTMENT TECHNOLOGY GROUP INC / 72 00	2,400 000 20 567500	- 48 434 00	000	49,434 00	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	GEMSTAR-TV GUIDE INTL INC COM CUSIP 38886W108 DEUTSCHE BANK SECURITIES INC	100 000 10 010000	- 1 001 00	000	1,001 00	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	GEN ELEC CO COM CUSIP 369804103 INVESTMENT TECHNOLOGY GROUP INC / 12 00	800 000 35 680000	- 21 420 00	000	21 420 00	0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
8 Feb 02	GEN ELEC CO COM	7 400 000	272 240 08	000	272 240 08	0 00	0 00	0 00	0 00
11 Feb 02 Settled	CUSIP 369604103 NUTMEG SECURITIES / 222 00	36 759200							
12 Apr 02	GEN ELEC CO COM	3 400 000	- 114 314 80	000	114 314 80	0 00	0 00	0 00	0 00
17 Apr 02 Settled	CUSIP 369604103 GOLDMAN SACHS & COMPANY	33 622000							
7 Jan 02	GEN GROWTH PPTYS INC COM	300 000	11 896 50	000	11 896 50	0 00	0 00	0 00	0 00
10 Jan 02 Settled	CUSIP 370021107 INVESTMENT TECHNOLOGY GROUP INC / 6 00	39 635000							
21 May 02	GEN MILLS INC COM	1 100 000	48 882 00	000	48 882 00	0 00	0 00	0 00	0 00
24 May 02 Settled	CUSIP 370334104 DEUTSCHE BANK SECURITIES INC	44 420000							
30 Jul 02	GEN MILLS INC COM	1 800 000	72 773 28	000	72 773 28	0 00	0 00	0 00	0 00
2 Aug 02 Settled	CUSIP 370334104 UBS WARBURG LLC / 54 00	40 399600							
30 Jul 02	GEN MILLS INC COM	1 000 000	40 429 60	000	40 429 60	0 00	0 00	0 00	0 00
2 Aug 02 Settled	CUSIP 370334104 UBS WARBURG LLC / 30 00	40 399600							
31 Jul 02	GEN MILLS INC COM	500 000	- 20 446 30	000	20 446 30	0 00	0 00	0 00	0 00
5 Aug 02 Settled	CUSIP 370334104 UBS WARBURG LLC / 15 00	40 862600							
31 Jul 02	GEN MILLS INC COM	900 000	- 36 803 34	000	36 803 34	0 00	0 00	0 00	0 00
5 Aug 02 Settled	CUSIP 370334104 UBS WARBURG LLC / 27 00	40 862600							
28 Feb 02	GENERAL MOTORS CORP COMMON STOCK	800 000	42 442 00	000	42 442 00	0 00	0 00	0 00	0 00
5 Mar 02 Settled	CUSIP 370442105 ISI GROUP INC / 24 00	53 022500							
1 Mar 02	GENERAL MOTORS CORP COMMON STOCK	1,500 000	81 511 20	000	81 511 20	0 00	0 00	0 00	0 00
8 Mar 02 Settled	CUSIP 370442105 ISI GROUP INC / 45 00	54 310800							
1 Mar 02	GENERAL MOTORS CORP COMMON STOCK	800 000	- 43,472 64	000	43 472 64	0 00	0 00	0 00	0 00
8 Mar 02 Settled	CUSIP 370442105 ISI GROUP INC / 24 00	54 310800							
4 Mar 02	GENERAL MOTORS CORP COMMON STOCK	700 000	- 40 777 38	000	40 777 38	0 00	0 00	0 00	0 00
7 Mar 02 Settled	CUSIP 370442105 BEAR STEARNS, SECURITIES CORP / 34 30	58 204400							

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
<i>Purchases</i>								
Equities								
4 Mar 02 7 Mar 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 58 025000	- 5 804 50	000	5 804 50	0 00	0 00	0 00
4 Mar 02 7 Mar 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 58 025000	- 5 804 50	000	5,804 50	0 00	0 00	0 00
4 Mar 02 7 Mar 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 BEAR, STEARNS, SECURITIES CORP / 83 70	1 300 000 58 204400	- 75 729 42	000	75 729 42	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 BEAR STEARNS, SECURITIES CORP / 78 00	2 000 000 59 130100	- 118,338 20	000	118 338 20	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 BEAR, STEARNS, SECURITIES CORP / 27 30	700 000 59 130100	- 41,418 37	000	41,418 37	0 00	0 00	0 00
6 Mar 02 11 Mar 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 BEAR, STEARNS SECURITIES CORP / 57 00	1,500 000 59 786200	- 89 738 30	000	89 738 30	0 00	0 00	0 00
7 Mar 02 12 Mar 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 BERNSTEIN, SANFORD C & CO / 42 00	1,200 000 61 118000	- 73 381 20	000	73 381 20	0 00	0 00	0 00
11 Mar 02 14 Mar 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 BERNSTEIN SANFORD C & CO / 8 00	200 000 60 826400	- 12 171 28	000	12 171 28	0 00	0 00	0 00
14 Mar 02 19 Mar 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 ISI GROUP INC / 21 00	700 000 59 972600	- 42,001 82	000	42 001 82	0 00	0 00	0 00
20 May 02 23 May 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 CITATION GROUP / 11 40	300 000 65 687000	- 19,720 50	000	19 720 50	0 00	0 00	0 00
21 May 02 24 May 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 DEUTSCHE BANK SECURITIES INC	1,100 000 65 000000	- 71 500 00	000	71,500 00	0 00	0 00	0 00
24 May 02 30 May 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 NEEDHAM & COMPANY / 3 00	100 000 64 981800	- 6,499 18	000	6,499 18	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued interest		Market	Translation	Total	
Purchases									
Equities									
22 Jul 02 25 Jul 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 DEUTSCHE BANK SECURITIES INC	1 000 000 41 130000	41,130 00	000	41 130 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	GENTEX CORP COM CUSIP 371901109 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2 000 000 30 131800	- 60 323 60	000	60 323 60	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	GENTEX CORP COM CUSIP 371901109 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1,400 000 30 402100	42 604 94	000	42 604 94	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	GENZYME CORP COM CUSIP 372917104 GOLDMAN SACHS & COMPANY	100 000 27 680000	2,768 00	000	2 768 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	GIBRALTAR STL CORP CUSIP 37476F103 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2 000 000 20 697000	41,454 00	000	41 454 00	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	GIBRALTAR STL CORP CUSIP 37476F103 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 20 310000	28,476 00	000	28 476 00	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	GILLETTE CO COM CUSIP 375766102 INSTINET / 10 00	1 000 000 32 070000	32 080 00	000	32 080 00	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	GILLETTE CO COM CUSIP 375766102 NUTMEG SECURITIES / 25 00	1 000 000 32 236000	- 32 261 00	000	32 261 00	0 00	0 00	0 00	0 00
11 Jan 02 16 Jan 02 Settled	GILLETTE CO COM CUSIP 375766102 DRESDNER SECURITIES / 18 00	600 000 32 277900	19,384 74	000	19 384 74	0 00	0 00	0 00	0 00
23 Jan 02 28 Jan 02 Settled	GILLETTE CO COM CUSIP 375786102 MERRILL LYNCH PIERCE FENNER & SMITH / 55 90	1 300 000 31 908200	- 41 538 58	000	41 536 58	0 00	0 00	0 00	0 00
25 Jan 02 30 Jan 02 Settled	GILLETTE CO COM CUSIP 375766102 UBS WARBURG LLC / 3 00	100 000 31 616000	- 3 164 60	000	3 164 60	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	GILLETTE CO COM CUSIP 375766102 GOLDMAN SACHS & COMPANY	8 400 000 33 189000	212 473 60	000	212 473 60	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
25 Jun 02 28 Jun 02 Settled	GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 GOLDMAN SACHS & COMPANY / 3 00	100 000 72 217000	- 7 224 70	000	7,224 70	0 00	0 00	0 00
25 Jun 02 28 Jun 02 Settled	GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 GOLDMAN SACHS & COMPANY / 9 00	300 000 72 217000	- 21 674 10	000	21,674 10	0 00	0 00	0 00
2 Jul 02 8 Jul 02 Settled	GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 UBS WARBURG LLC / 12 00	400 000 70 349100	- 28,151 64	000	28 151 64	0 00	0 00	0 00
8 Jul 02 11 Jul 02 Settled	GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 BANC AMERICA SECUR MONTGOMERY DIV / 3 00	100 000 73 882500	7 371 25	000	7 371 25	0 00	0 00	0 00
9 Jul 02 12 Jul 02 Settled	GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 BANC AMERICA SECUR MONTGOMERY DIV / 12 00	400 000 72 388900	- 28 967 58	000	28 967 58	0 00	0 00	0 00
18 Jul 02 23 Jul 02 Settled	GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 UBS WARBURG LLC / 18 00	600 000 75 524100	- 45,332 46	000	45 332 46	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	GREENPOINT FNCL CORP COM CUSIP 395384100 INVESTMENT TECHNOLOGY GROUP INC / 4 00	200 000 43 900000	- 8 784 00	000	8 784 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	GROUP 1 AUTOMOTIVE INC COM CUSIP 388905109 INVESTMENT TECHNOLOGY GROUP INC / 48 00	1 600 000 27 218100	- 43 598 96	000	43,598 96	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	GROUP 1 AUTOMOTIVE INC COM CUSIP 388905109 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 27 575000	- 27 605 00	000	27,605 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	GTECH HLDGS CORP COM CUSIP 400518108 INVESTMENT TECHNOLOGY GROUP INC / 111 00	3 700 000 18 014800	70 468 13	000	70 468 13	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	GTECH HLDGS CORP COM CUSIP 400518108 INVESTMENT TECHNOLOGY GROUP INC / 72 00	2 400 000 19 198900	- 46 144 56	000	46 144 56	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Purchases									
Equities									
29 Aug 02 4 Sep 02 Settled	GTR BAY BANCORP COM CUSIP 391648102 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 25 005000	- 25 035 00	000	25 035 00	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	GTR BAY BANCORP COM CUSIP 391648102 INVESTMENT TECHNOLOGY GROUP INC / 18 00	600 000 25 150000	15 108 00	000	15 108 00	0 00	0 00	0 00	0 00
9 Apr 02 12 Apr 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 LEERINK SWANN & CO / IPO / 9 00	300 000 41 138300	12 350 79	000	12 350 79	0 00	0 00	0 00	0 00
29 Apr 02 2 May 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 CANTOR FITZGERALD & CO / 12 00	400 000 37 638300	15 068 52	000	15,066 52	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 DEUTSCHE BANK SECURITIES INC	2 100 000 37 060000	- 77 826 00	000	77 826 00	0 00	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 MORGAN STANLEY & CO INC / 6 00	200 000 36 789000	- 7 363 80	000	7 363 80	0 00	0 00	0 00	0 00
10 Jun 02 13 Jun 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 SMITH BARNEY INC / 11 60	200 000 37 481500	7 507 90	000	7 507 90	0 00	0 00	0 00	0 00
10 Jun 02 13 Jun 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 SMITH BARNEY INC / 52 20	900 000 37 481500	33 785 55	000	33 785 55	0 00	0 00	0 00	0 00
12 Jun 02 17 Jun 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 SMITH BARNEY INC / 9 00	300 000 34 571800	- 10 380 54	000	10,380 54	0 00	0 00	0 00	0 00
13 Jun 02 18 Jun 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 MORGAN STANLEY & CO INC / 67 60	1 300 000 33 862700	- 44 089 11	000	44 089 11	0 00	0 00	0 00	0 00
14 Jun 02 19 Jun 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 EDWARDS A G / 40 80	800 000 32 155700	- 25 765 36	000	25 765 36	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 GOLDMAN SACHS & COMPANY	2 100 000 34 200000	- 71 820 00	000	71 820 00	0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
28 Aug 02 4 Sep 02 Settled	HAEMONETICS CORP MASS COM CUSIP 405024100 INVESTMENT TECHNOLOGY GROUP INC / 114 00	3 800 000 27 965800	- 106,384 04	000	106 384 04	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	HAEMONETICS CORP MASS COM CUSIP 405024100 INVESTMENT TECHNOLOGY GROUP INC / 75 00	2 500 000 27 624800	- 69 137 00	000	69 137 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	HANCOCK HLDG CO COM CUSIP 410120109 INVESTMENT TECHNOLOGY GROUP INC / 15 00	500 000 47 740000	- 23,885 00	000	23,885 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	HANCOCK HLDG CO COM CUSIP 410120109 INVESTMENT TECHNOLOGY GROUP INC / 12 00	400 000 48 272500	- 19 321 00	000	19 321 00	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S106 INVESTMENT TECHNOLOGY GROUP INC / 72 50	2 900 000 38 200800	- 110 854 24	000	110 854 24	0 00	0 00	0 00
12 Feb 02 15 Feb 02 Settled	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S106 MERRILL LYNCH PIERCE FENNER & SMITH / 102 00	1,700 000 37 638900	- 64 088 13	000	64 088 13	0 00	0 00	0 00
14 Feb 02 20 Feb 02 Settled	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S106 MORGAN STANLEY & CO INC / 39 00	1,300 000 38 320200	- 48,855 26	000	48 855 26	0 00	0 00	0 00
28 Aug 02 4 Sep 02 Settled	HANGER ORTHOPEDIC GROUP INC COM NEW CUSIP 41043F208 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 17 004500	- 17 034 50	000	17 034 50	0 00	0 00	0 00
30 Aug 02 / 5 Sep 02 Settled	HANGER ORTHOPEDIC GROUP INC COM NEW CUSIP 41043F208 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 17 140000	- 12,019 00	000	12 019 00	0 00	0 00	0 00
28 Aug 02 4 Sep 02 Settled	HARLAND JOHN H CO COM CUSIP 412693103 INVESTMENT TECHNOLOGY GROUP INC / 81 00	2 700 000 26 750000	- 72,306 00	000	72,306 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	HARLAND JOHN H CO COM CUSIP 412693103 INVESTMENT TECHNOLOGY GROUP INC / 54 00	1,800 000 28 617800	47 866 04	000	47 866 04	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
<i>Purchases</i>									
Equities									
14 Jun 02 19 Jun 02 Settled	HARLEY DAVIDSON INC COM CUSIP 412822108 RBC DAIN RAUSCHER / 17 00	500 000 49 552800	24 793 40	000	24 793 40	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	HARMAN INTL INDS INC NEW CUSIP 413086109 INVESTMENT TECHNOLOGY GROUP INC / 84 00	2 800 000 50 965200	142,786 56	000	142 786 56	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	HARMAN INTL INDS INC NEW CUSIP 413086109 INVESTMENT TECHNOLOGY GROUP INC / 57 00	1 800 000 51 327400	- 97 579 08	000	87 579 06	0 00	0 00	0 00	0 00
8 Feb 02 13 Feb 02 Settled	HARRAH S ENTMT INC COM STK CUSIP 413619107 MERRILL LYNCH PIERCE FENNER & SMITH / 3 00	100 000 38 929800	3,695 98	000	3 695 98	0 00	0 00	0 00	0 00
11 Feb 02 14 Feb 02 Settled	HARRAH S ENTMT INC COM STK CUSIP 413619107 MERRILL LYNCH PIERCE FENNER & SMITH / 24 00	800 000 37 891600	30 337 28	000	30,337 28	0 00	0 00	0 00	0 00
20 Feb 02 25 Feb 02 Settled	HARRAH S ENTMT INC COM STK CUSIP 413619107 LAZARD FRERES & CO / 3 00	100 000 38 650700	- 3 868 07	000	3 868 07	0 00	0 00	0 00	0 00
25 Feb 02 28 Feb 02 Settled	HARRAH S ENTMT INC COM STK CUSIP 413619107 ROBERTSON STEPHENS & CO L R / 33 60	700 000 40 216100	- 28,184 87	000	28 184 87	0 00	0 00	0 00	0 00
11 Feb 02 14 Feb 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 WEEDEN AND & CO / 81 20	900 000 65 128300	58 676 87	000	58 676 67	0 00	0 00	0 00	0 00
11 Mar 02 14 Mar 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 WILLIAMS CAPITAL GROUP LP / 2 50	100 000 65 820100	- 6 584 51	000	6 584 51	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 GOLDMAN SACHS & COMPANY	400 000 65 779000	26 311 60	000	26 311 60	0 00	0 00	0 00	0 00
18 Jul 02 19 Jul 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 BANC AMERICA SECUR MONTGOMERY DIV / 8 00	200 000 54 058000	- 10,817 60	000	10 817 60	0 00	0 00	0 00	0 00

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			Principal	Accrued Interest		Market	Translation	Total	
<i>Purchases</i>									
Equities									
17 Jul 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 INVESTMENT TECHNOLOGY GROUP INC / 7 50	300 000 51 814900	- 15 551 97	000	15 551 97	0 00	0 00	0 00	0 00
18 Jul 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 UBS WARBURG LLC / 8 00	200 000 51 375800	- 10,281 16	000	10 281 18	0 00	0 00	0 00	0 00
18 Jul 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 UBS WARBURG LLC / 8 00	200 000 51 375800	- 10,281 16	000	10,281 18	0 00	0 00	0 00	0 00
22 Jul 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 DEUTSCHE BANK SECURITIES INC	900 000 48 130000	- 43 317 00	000	43,317 00	0 00	0 00	0 00	0 00
29 Aug 02 Settled	HAWAIIAN ELEC INDS INC COM CUSIP 418870100 INVESTMENT TECHNOLOGY GROUP INC / 33 00	1,100 000 44 670500	- 49 170 55	000	49 170 55	0 00	0 00	0 00	0 00
30 Aug 02 Settled	HAWAIIAN ELEC INDS INC COM CUSIP 418870100 INVESTMENT TECHNOLOGY GROUP INC / 24 00	800 000 45 045800	- 36 060 48	000	36,060 48	0 00	0 00	0 00	0 00
7 Jan 02 Settled	HCA INC COM CUSIP 404119109 INVESTMENT TECHNOLOGY GROUP INC / 72 00	3 600 000 38 883800	- 139,980 98	000	139 980 98	0 00	0 00	0 00	0 00
13 Mar 02 Settled	HERSHEY FOODS CORP COM CUSIP 427866108 GOLDMAN SACHS & COMPANY	600 000 68 719000	- 41 231 40	000	41 231 40	0 00	0 00	0 00	0 00
28 Mar 02 Settled	HERSHEY FOODS CORP COM CUSIP 427866108 MCDONALD AND COMPANY / 18 00	600 000 88 950100	- 41 388 08	000	41 388 08	0 00	0 00	0 00	0 00
12 Apr 02 Settled	HERSHEY FOODS CORP COM CUSIP 427866108 GOLDMAN SACHS & COMPANY	600 000 71 772000	- 43 083 20	000	43,083 20	0 00	0 00	0 00	0 00
31 Jan 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 MORGAN STANLEY & CO INC / 17 60	400 000 21 889200	- 9 773 28	000	8 773 28	0 00	0 00	0 00	0 00
1 Feb 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 BANC AMERICA SECUR MONTGOMERY DIV / 12 00	200 000 22 193900	- 4,450 78	000	4 450 78	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
5 Feb 02	HEWLETT PACKARD CO COM	2 800 000	62 365 37	000	82 365 37	0 00	0 00	0 00
8 Feb 02	CUSIP 428236103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 58 00	21 485300						
6 Feb 02	HEWLETT PACKARD CO COM	17 000 000	363 012 90	000	363 012 90	0 00	0 00	0 00
11 Feb 02	CUSIP 428236103							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 646 00	21 315700						
14 Feb 02	HEWLETT PACKARD CO COM	500 000	- 10 541 85	000	10 541 85	0 00	0 00	0 00
20 Feb 02	CUSIP 428236103							
Settled	SMITH BARNEY INC / 20 50	21 042700						
15 Feb 02	HEWLETT PACKARD CO COM	2 000 000	41 981 20	000	41 981 20	0 00	0 00	0 00
21 Feb 02	CUSIP 428236103							
Settled	SMITH BARNEY INC / 70 00	20 955600						
28 Feb 02	HEWLETT PACKARD CO COM	2 000 000	40 337 40	000	40 337 40	0 00	0 00	0 00
5 Mar 02	CUSIP 428236103							
Settled	JEFFERIES & COMPANY / 60 00	20 138700						
13 Mar 02	HEWLETT PACKARD CO COM	12 700 000	255 892 30	000	255 892 30	0 00	0 00	0 00
18 Mar 02	CUSIP 428236103							
Settled	GOLDMAN SACHS & COMPANY	20 149000						
25 Mar 02	HEWLETT PACKARD CO COM	1,900 000	34 310 39	000	34 310 39	0 00	0 00	0 00
28 Mar 02	CUSIP 428236103							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 91 20	18 010100						
29 Aug 02	HOLLYWOOD ENTMT CORP COM	2 000 000	26 937 00	000	26 937 00	0 00	0 00	0 00
4 Sep 02	CUSIP 436141105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 60 00	13 438500						
30 Aug 02	HOLLYWOOD ENTMT CORP COM	1 300 000	17 792 97	000	17 792 97	0 00	0 00	0 00
5 Sep 02	CUSIP 436141105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 39 00	13 656900						
13 Mar 02	HOME DEPOT INC COM	3 600 000	174 740 40	000	174 740 40	0 00	0 00	0 00
18 Mar 02	CUSIP 437078102							
Settled	GOLDMAN SACHS & COMPANY	48 539000						
12 Jul 02	HOME DEPOT INC COM	900 000	26 099 46	000	26 099 46	0 00	0 00	0 00
17 Jul 02	CUSIP 437076102							
Settled	CITATION GROUP / 40 50	28 954400						

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Investment Transaction Detail

Trade date	Settle date	Security description	Asset ID	Broker/Commission	Shares/PA	Price	Transaction amount	Accrued interest	Principal	Cost	Market	Translation	Total	Realized gain/loss
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Purchases

Equities

15 Jul 02	18 Jul 02	HOME DEPOT INC COM	CUSIP 437076102		5 900 000	- 175 088 40	000	000	175 088 40	000	000	000	000	000
15 Jul 02	18 Jul 02	HOME DEPOT INC COM	CUSIP 437076102		400 000	- 11 870 40	000	000	11 870 40	000	000	000	000	000
15 Jul 02	18 Jul 02	CITATION GROUP / 18 00	CUSIP 437076102		29 631 000		000	000		000	000	000	000	000
29 Aug 02	4 Sep 02	HON INDS INC COM	CUSIP 438082108		800 000	- 22 170 00	000	000	22,170 00	000	000	000	000	000
30 Aug 02	5 Sep 02	HON INDS INC COM	CUSIP 438082108		800 000	16 642 50	000	000	16 642 50	000	000	000	000	000
7 Jan 02	10 Jan 02	HONEYWELL INTL INC COM STK	CUSIP 438516108		400 000	- 13 607 00	000	000	13 607 00	000	000	000	000	000
10 Jan 02	10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 8 00	CUSIP 438516108		33 997 500		000	000		000	000	000	000	000
8 Jan 02	11 Jan 02	HONEYWELL INTL INC COM STK	CUSIP 438516108		100 000	- 3 470 00	000	000	3 470 00	000	000	000	000	000
11 Jan 02	11 Jan 02	INSTINET / 1 00	CUSIP 438516108		34 690 000		000	000		000	000	000	000	000
15 Jan 02	18 Jan 02	HONEYWELL INTL INC COM STK	CUSIP 438516108		500 000	- 16,046 00	000	000	16 046 00	000	000	000	000	000
18 Jan 02	18 Jan 02	RBC DAIN RAUSCHER / 17 00	CUSIP 438516108		32 058 000		000	000		000	000	000	000	000
15 Jan 02	18 Jan 02	HONEYWELL INTL INC COM STK	CUSIP 438516108		300 000	- 9,627 60	000	000	9 627 00	000	000	000	000	000
18 Jan 02	18 Jan 02	RBC DAIN RAUSCHER / 10 20	CUSIP 438516108		32 058 000		000	000		000	000	000	000	000
18 Jan 02	18 Jan 02	HONEYWELL INTL INC COM STK	CUSIP 438516108		400 000	- 12 191 40	000	000	12 191 40	000	000	000	000	000
22 Jan 02	22 Jan 02	RBC DAIN RAUSCHER / 12 00	CUSIP 438516108		30 448 500		000	000		000	000	000	000	000
23 Jan 02	28 Jan 02	HONEYWELL INTL INC COM STK	CUSIP 438516108		500 000	14,617 30	000	000	14 617 30	000	000	000	000	000
28 Jan 02	28 Jan 02	GERARD KLAIER MATTISON & COMPANY / 15 00	CUSIP 438516108		29 204 600		000	000		000	000	000	000	000
5 Feb 02	8 Feb 02	HONEYWELL INTL INC COM STK	CUSIP 438516108		100 000	- 3,393 00	000	000	3,393 00	000	000	000	000	000
8 Feb 02	8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 2 00	CUSIP 438516108		33 910 000		000	000		000	000	000	000	000
6 Feb 02	11 Feb 02	HONEYWELL INTL INC COM STK	CUSIP 438516108		6 400 000	- 213 635 84	000	000	213 635 84	000	000	000	000	000
Settled	Settled	CL KING & ASSOCIATES / 192 00	CUSIP 438516108		33 350 600		000	000		000	000	000	000	000

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			Principal	Accrued Interest		Market	Translation	Total	
<i>Purchases</i>									
Equities									
12 Feb 02 15 Feb 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516106 BANC AMERICA SECUR MONTGOMERY DIV / 60 00	2 000 000	- 65 218 20	000	65 218 20	0 00	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 28 00	500 000	- 25 476 10	000	25 476 10	0 00	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 31 20	600 000	- 30 571 32	000	30 571 32	0 00	0 00	0 00	0 00
1 Feb 02 6 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 14 70	300 000	15,365 28	000	15 365 28	0 00	0 00	0 00	0 00
1 Feb 02 6 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 24 50	500 000	25,608 80	000	25 608 80	0 00	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 81 20	1 700 000	84 206 10	000	84 206 10	0 00	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 25 20	700 000	34,673 10	000	34 673 10	0 00	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 115 20	3 200 000	158 505 60	000	158 505 60	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 4 00	200 000	- 9 343 00	000	9 343 00	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 37 40	1 100 000	- 51 751 70	000	51 751 70	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 17 00	500 000	23 523 50	000	23 523 50	0 00	0 00	0 00	0 00
8 Feb 02 11 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 NUTMEG SECURITIES / 8 00	400 000	- 18 684 00	000	18 684 00	0 00	0 00	0 00	0 00

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
<i>Purchases</i>									
Equities									
8 Feb 02 11 Feb 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INSTINET / 10 00	1,000 000 47 530000	- 47 540 00	000	47 540 00	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	HSEHD INTL INC COM CUSIP 441815107 GOLDMAN SACHS & COMPANY	100 000 52 800000	- 5 280 00	000	5 280 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	HSTN EXPL CO COM CUSIP 442120101 INVESTMENT TECHNOLOGY GROUP INC / 48 00	1 800 000 29 690600	- 47 552 98	000	47 552 98	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	HSTN EXPL CO COM CUSIP 442120101 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 30 080500	- 30 090 50	000	30 090 50	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	HUGHES SUP INC COM CUSIP 444482103 INVESTMENT TECHNOLOGY GROUP INC / 45 00	1,500 000 28 283300	- 42 469 95	000	42,469 95	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	HUGHES SUP INC COM CUSIP 444482103 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 28 835000	- 28 665 00	000	28 665 00	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	HUMAN GENOME SCIENCES INC CUSIP 444803109 GOLDMAN SACHS & COMPANY	500 000 24 089000	- 12 044 50	000	12 044 50	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	IDEXX LABS INC CUSIP 45168D104 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2,800 000 29 029700	- 84,273 13	000	84,273 13	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	IDEXX LABS INC CUSIP 45168D104 INVESTMENT TECHNOLOGY GROUP INC / 57 00	1 800 000 29 300500	- 55 727 95	000	55 727 95	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 INVESTMENT TECHNOLOGY GROUP INC / 10 00	500 000 89 121000	34 570 50	000	34 570 50	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 INSTINET / 2 00	200 000 88 440000	- 13 690 00	000	13 690 00	0 00	0 00	0 00	0 00
24 Jan 02 29 Jan 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 LAZARD FRERES & CO / 12 00	400 000 88 810800	- 26 736 24	000	26 736 24	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Purchases

Equities

17 Jun 02	ILL TOOL WKS INC COM	300 000	- 21 081 00	000	21 081 00	0 00	0 00	0 00
20 Jun 02	CUSIP 452308109							
Settled	GOLDMAN SACHS & COMPANY	70 270000						
29 Aug 02	IMATION CORP COM	1 100 000	- 36 911 49	000	36 911 49	0 00	0 00	0 00
4 Sep 02	CUSIP 45245A107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 33 00	33 525900						
30 Aug 02	IMATION CORP COM	800 000	- 26 988 00	000	26 988 00	0 00	0 00	0 00
5 Sep 02	CUSIP 45245A107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 24 00	33 702500						
29 Aug 02	IMPAC MTG HLDGS INC COM	2 500 000	- 28 562 00	000	28 562 00	0 00	0 00	0 00
4 Sep 02	CUSIP 45254P102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 75 00	11 394800						
30 Aug 02	IMPAC MTG HLDGS INC COM	1,600 000	18 843 04	000	18 843 04	0 00	0 00	0 00
5 Sep 02	CUSIP 45254P102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 48 00	11 621900						
29 Aug 02	INDEPENDENCE CMNTY BK CORP COM	800 000	- 24,665 04	000	24 665 04	0 00	0 00	0 00
4 Sep 02	CUSIP 453414104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 24 00	30 801300						
30 Aug 02	INDEPENDENCE CMNTY BK CORP COM	600 000	- 18,841 02	000	18 841 02	0 00	0 00	0 00
5 Sep 02	CUSIP 453414104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 18 00	31 371700						
29 Aug 02	INGRAM MICRO INC CL A	8 000 000	106 118 40	000	106 118 40	0 00	0 00	0 00
4 Sep 02	CUSIP 457153104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 240 00	13 234800						
30 Aug 02	INGRAM MICRO INC CL A	5 300 000	71,598 23	000	71 598 23	0 00	0 00	0 00
5 Sep 02	CUSIP 457153104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 159 00	13 479100						
29 Aug 02	INSIGHT ENTERPRISES INC COM	5 900 000	66 378 77	000	66 378 77	0 00	0 00	0 00
4 Sep 02	CUSIP 45785U103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 177 00	11 220300						
30 Aug 02	INSIGHT ENTERPRISES INC COM	4 000 000	- 45 388 40	000	45 388 40	0 00	0 00	0 00
5 Sep 02	CUSIP 45785U103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 120 00	11 316600						
29 Aug 02	INTEGRATED CIRCUIT SYS INC COM NEW COM	6 800 000	120 863 20	000	120 863 20	0 00	0 00	0 00
4 Sep 02	STK							
Settled	CUSIP 45811K208	17 744000						
	INVESTMENT TECHNOLOGY GROUP INC / 204 00							

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Purchases									
Equities									
30 Aug 02 5 Sep 02 Settled	INTEGRATED CIRCUIT SYS INC COM NEW COM STK CUSIP 45811K208 INVESTMENT TECHNOLOGY GROUP INC / 135 00	4 500 000 17 813900	- 80,287 55	000	80 297 55	0 00	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	INTEL CORP CAP CUSIP 458140100 FIRST UNION CAPITAL MARKETS CLEARANCE	1 000 000 32 892300	- 32 892 30	000	32 892 30	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	INTER TEL INC COM CUSIP 458372109 INVESTMENT TECHNOLOGY GROUP INC / 98 00	3,200 000 23 899700	- 78 575 04	000	78,575 04	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	INTER TEL INC COM CUSIP 458372109 INVESTMENT TECHNOLOGY GROUP INC / 88 00	2,200 000 24 041400	- 52 957 08	000	52 957 08	0 00	0 00	0 00	0 00
22 Aug 02 27 Aug 02 Settled	INTERPUBLIC GROUP COMPANIES INC COM CUSIP 480890100 CANTOR FITZGERALD & CO / 125 00	2 500 000 19 171100	- 48 052 75	000	48 052 75	0 00	0 00	0 00	0 00
1 Aug 02 6 Aug 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 CITATION GROUP / 8 00	200 000 69 214800	- 13,848 82	000	13 848 82	0 00	0 00	0 00	0 00
2 Aug 02 7 Aug 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 CANTOR FITZGERALD & CO / 3 00	100 000 87 782100	- 6,782 21	000	6,782 21	0 00	0 00	0 00	0 00
5 Aug 02 8 Aug 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 SMITH BARNEY INC / 18 00	800 000 87 412100	- 40 465 28	000	40,465 28	0 00	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 CITATION GROUP / 15 00	500 000 81 712300	- 40 871 15	000	40 871 15	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	INTL MULTIFOODS CORP COM CUSIP 480043102 INVESTMENT TECHNOLOGY GROUP INC / 111 00	3 700 000 21 333500	- 79,044 85	000	79 044 85	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	INTL MULTIFOODS CORP COM CUSIP 480043102 INVESTMENT TECHNOLOGY GROUP INC / 75 00	2 500 000 21 058400	- 52 716 00	000	52 716 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	INVITROGEN CORP COM CUSIP 48185R100 INVESTMENT TECHNOLOGY GROUP INC / 182 00	8 400 000 38 718500	- 235 198 80	000	235 198 80	0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
30 Aug 02 5 Sep 02 Settled	INVITROGEN CORP COM CUSIP 46185R100 INVESTMENT TECHNOLOGY GROUP INC / 129 00	4 300 000 38 226600	- 155 903 38	000	155 903 38	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	INVT TECH GROUP INC NEW COM CUSIP 46145F105 NUTMEG SECURITIES / 10 00	400 000 38 260100	- 15 314 04	000	15 314 04	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	INVT TECH GROUP INC NEW COM CUSIP 46145F105 GOLDMAN SACHS & COMPANY	1 200 000 51 469000	- 61,762 80	000	61 762 80	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	IOMEGA CORP COM NEW CUSIP 462030305 INVESTMENT TECHNOLOGY GROUP INC / 63 00	2 100 000 11 921000	- 25 097 10	000	25 097 10	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	IOMEGA CORP COM NEW CUSIP 462030305 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 11 978400	- 16 808 96	000	16 808 96	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	ITT EDL SVCS INC COM CUSIP 45068B109 INVESTMENT TECHNOLOGY GROUP INC / 80 00	3 000 000 18 233500	54 790 50	000	54 790 50	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	ITT EDL SVCS INC COM CUSIP 45068B109 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2 000 000 18 422000	36,904 00	000	36 904 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	JACK IN BOX INC COM CUSIP 466367109 INVESTMENT TECHNOLOGY GROUP INC / 63 00	2 100 000 28 528500	- 59,974 95	000	59 974 95	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	JACK IN BOX INC COM CUSIP 466367109 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 28 625700	40 117 98	000	40 117 98	0 00	0 00	0 00
14 Aug 02 19 Aug 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 JACKSON PARTNERS AND ASSOCIATES INC / 65 00	2 600 000 42 608500	110,847 10	000	110 847 10	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	JOHN NUVEEN CO CL A CUSIP 478035108 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2 000 000 22 481500	45 023 00	000	45 023 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	JOHN NUVEEN CO CL A CUSIP 478035108 INVESTMENT TECHNOLOGY GROUP INC / 38 00	1 300 000 22 760000	29 627 00	000	29 627 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
8 Jan 02 11 Jan 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 INSTINET / 1 00	100 000 57 870000	- 5 788 00	000	5,788 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 INSTINET / 3 00	300 000 55 500000	- 16,653 00	000	16 653 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 NUTMEG SECURITIES / 8 00	300 000 55 570000	- 16 677 00	000	16 677 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	JONES APPAREL GROUP INC COM CUSIP 480074103 INVESTMENT TECHNOLOGY GROUP INC / 14 00	700 000 32 450000	- 22,729 00	000	22 729 00	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	JONES APPAREL GROUP INC COM CUSIP 480074103 BERNSTEIN, SANFORD C & CO / 44 20	1,300 000 31 807500	- 41 523 95	000	41,523 95	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	KELLOGG CO COM CUSIP 487838108 NUTMEG SECURITIES / 2 50	100 000 29 550000	- 2 957 50	000	2 957 50	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	KELLOGG CO COM CUSIP 487838108 GOLDMAN SACHS & COMPANY	300 000 32 778000	- 9,833 70	000	9 833 70	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	KEY ENERGY SVCS INC CUSIP 492914108 INVESTMENT TECHNOLOGY GROUP INC / 549 00	18 300 000 8 311800	- 152,656 77	000	152,656 77	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	KEY ENERGY SVCS INC CUSIP 492914108 INVESTMENT TECHNOLOGY GROUP INC / 368 00	12,200 000 8 335700	102 081 54	000	102,081 54	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	KIMCO RLTY CORP COM CUSIP 48446R109 NUTMEG SECURITIES / 7 50	300 000 31 980000	- 9 601 50	000	9,601 50	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	KNIGHT-RIDDER INC COM STK CUSIP 489040103 INVESTMENT TECHNOLOGY GROUP INC / 18 00	800 000 81 106300	- 48,901 04	000	48 901 04	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	KOHL'S CORP COM CUSIP 500255104 NEEDHAM & COMPANY / 8 00	200 000 85 788200	- 13 159 84	000	13,159 84	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transtation	Total

Purchases

Equities

28 Jun 02	KROGER CO COM	8 400 000	129 566 08	000	129 566 08	0 00	0 00	0 00
3 Jul 02	CUSIP 501044101							
Settled	STANDARD AND POORS SECURITIES / 192 00	20 214700						
1 Jul 02	KROGER CO COM	1 400 000	- 28 215 88	000	28 215 88	0 00	0 00	0 00
5 Jul 02	CUSIP 501044101							
Settled	SMITH BARNEY INC / 42 00	20 124200						
29 Aug 02	LANDRYS RESTAURANTS INC	3 400 000	- 74 519 16	000	74 519 16	0 00	0 00	0 00
4 Sep 02	CUSIP 51508L103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 102 00	21 887400						
30 Aug 02	LANDRYS RESTAURANTS INC	2 200 000	- 48 625 06	000	48 625 06	0 00	0 00	0 00
5 Sep 02	CUSIP 51508L103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 66 00	22 072300						
29 Aug 02	LANDSTAR SYS INC COM	800 000	- 39 147 92	000	39 147 92	0 00	0 00	0 00
4 Sep 02	CUSIP 515098101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 24 00	48 904900						
30 Aug 02	LANDSTAR SYS INC COM	600 000	- 30 172 80	000	30 172 80	0 00	0 00	0 00
5 Sep 02	CUSIP 515098101							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 18 00	50 258000						
29 Jan 02	LEGG MASON INC COM	300 000	15 557 46	000	15 557 46	0 00	0 00	0 00
1 Feb 02	CUSIP 524901105							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 9 00	51 828200						
31 Jan 02	LEGG MASON INC COM	100 000	5 149 91	000	5 149 91	0 00	0 00	0 00
5 Feb 02	CUSIP 524901105							
Settled	JONES & ASSOCIATES / 3 00	51 468100						
6 Feb 02	LEGG MASON INC COM	300 000	- 15 733 29	000	15 733 29	0 00	0 00	0 00
11 Feb 02	CUSIP 524901105							
Settled	NUTMEG SECURITIES / 7 50	52 419300						
29 Aug 02	LENNOX INTL INC COM	2 600 000	- 40 082 38	000	40 082 38	0 00	0 00	0 00
4 Sep 02	CUSIP 526107107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 78 00	15 386300						
30 Aug 02	LENNOX INTL INC COM	1 800 000	- 28 200 96	000	28 200 96	0 00	0 00	0 00
5 Sep 02	CUSIP 526107107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 54 00	15 637200						
21 May 02	LEXMARK INTL INC NEW CL A	100 000	6 116 00	000	6 116 00	0 00	0 00	0 00
24 May 02	CUSIP 529771107							
Settled	DEUTSCHE BANK SECURITIES INC	61 160000						

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Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total	Realized gain/loss
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Purchases

17 Jun 02	LEMARK INTL INC NEW CL A	CUSIP 528771107	GOLDMAN SACHS & COMPANY	200 000	- 11.608 00	11 908 00	000	000	11 908 00	0 00	0 00	0 00	0 00
20 Jun 02	Settled												
3 Jan 02	LINCOLN NATL CORP COM	CUSIP 534187108	BANC AMERICA SECUR MONTGOMERY DIV /	1,100 000	53.442 29	53 442 29	000	000	53 442 29	0 00	0 00	0 00	0 00
8 Jan 02	Settled												
17 Jan 02	LINCOLN NATL CORP COM	CUSIP 534187109	JACKSON PARTNERS AND ASSOCIATES INC /	100 000	- 5 006 11	5 006 11	000	000	5 006 11	0 00	0 00	0 00	0 00
23 Jan 02	Settled												
4 Mar 02	LINEAR TECH CORP DEL	CUSIP 535678106	MORGAN STANLEY & CO INC / 3 00	100 000	- 4 338 58	4 338 58	000	000	4 338 58	0 00	0 00	0 00	0 00
7 Mar 02	Settled												
22 Apr 02	LINEAR TECH CORP DEL	CUSIP 535678106	UBS WARBURG LLC / 12 00	400 000	- 16 261 92	16 261 92	000	000	16 261 92	0 00	0 00	0 00	0 00
25 Apr 02	Settled												
12 Jun 02	LINEAR TECH CORP DEL	CUSIP 535678106	UBS WARBURG LLC / 18 00	600 000	17 849 48	17,949 48	000	000	17,949 48	0 00	0 00	0 00	0 00
17 Jun 02	Settled												
22 Jun 02	LINEAR TECH CORP DEL	CUSIP 535678106	DEUTSCHE BANK SECURITIES INC	2,400 000	70 560 00	70 560 00	000	000	70 560 00	0 00	0 00	0 00	0 00
25 Jun 02	Settled												
8 Jan 02	LOWES COS INC COM	CUSIP 548681107	INSTINET / 1 00	100 000	4 448 00	4 448 00	000	000	4 448 00	0 00	0 00	0 00	0 00
11 Jan 02	Settled												
23 May 02	LOWES COS INC COM	CUSIP 548681107	GOLDMAN SACHS & COMPANY / 21 00	700 000	- 33 231 68	33 231 68	000	000	33 231 68	0 00	0 00	0 00	0 00
29 May 02	Settled												
4 Jun 02	LOWES COS INC COM	CUSIP 548681107	CITATION GROUP / 22 80	600 000	- 27 398 82	27 398 82	000	000	27 398 82	0 00	0 00	0 00	0 00
7 Jun 02	Settled												
17 Jun 02	LOWES COS INC COM	CUSIP 548681107	GOLDMAN SACHS & COMPANY	1 400 000	- 68,990 00	68,990 00	000	000	68,990 00	0 00	0 00	0 00	0 00
20 Jun 02	Settled												

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
<i>Purchases</i>								
Equities								
18 Jun 02 21 Jun 02 Settled	LOWES COS INC COM CUSIP 548661107 NEEDHAM & COMPANY / 6 00	200 000 46 277100	- 9 281 42	000	9 261 42	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	LOWES COS INC COM CUSIP 548661107 DEUTSCHE BANK SECURITIES INC	1 800 000 35 050000	63 090 00	000	63 090 00	0 00	0 00	0 00
16 May 02 21 May 02 Settled	LSI LOGIC CORP COM CUSIP 502161102 UBS WARBURG LLC / 78 00	2,600 000 12 452700	- 32 455 02	000	32 455 02	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	LSI LOGIC CORP COM CUSIP 502161102 GOLDMAN SACHS & COMPANY	7 400 000 9 920000	73 408 00	000	73 408 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	LSI LOGIC CORP COM CUSIP 502161102 DEUTSCHE BANK SECURITIES INC	7 900 000 7 110000	- 58 169 00	000	56 169 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	LTD BRANDS CUSIP 532716107 GOLDMAN SACHS & COMPANY	2 300 000 17 619000	40 523 70	000	40 523 70	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	LTD BRANDS CUSIP 532716107 DEUTSCHE BANK SECURITIES INC	500 000 16 220000	- 8 110 00	000	8 110 00	0 00	0 00	0 00
21 Aug 02 26 Aug 02 Settled	LTD BRANDS CUSIP 532716107 UBS WARBURG LLC / 72 00	2 400 000 16 537900	39 762 96	000	39 762 96	0 00	0 00	0 00
21 Aug 02 26 Aug 02 Settled	LTD BRANDS CUSIP 532716107 UBS WARBURG LLC / 15 00	500 000 16 537900	- 8 283 95	000	8 283 95	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	LUBRIZOL CORP COM CUSIP 549271104 INVESTMENT TECHNOLOGY GROUP INC / 120 00	4 000 000 30 373500	- 121 614 00	000	121 614 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	LUBRIZOL CORP COM CUSIP 549271104 INVESTMENT TECHNOLOGY GROUP INC / 78 00	2 600 000 31 084200	80 898 82	000	80 896 92	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	LUCENT TECHNOLOGIES INC COM STK CUSIP 549463107 DEUTSCHE BANK SECURITIES INC	8 700 000 2 230000	- 19 401 00	000	19 401 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
<i>Purchases</i>								
Equities								
18 Jun 02 21 Jun 02 Settled	LOWES COS INC COM CUSIP 548661107 NEEDHAM & COMPANY / 8 00	200 000 46 277100	9 281 42	000	9 281 42	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	LOWES COS INC COM CUSIP 548661107 DEUTSCHE BANK SECURITIES INC	1 800 000 35 050000	63 090 00	000	63 090 00	0 00	0 00	0 00
16 May 02 21 May 02 Settled	LSI LOGIC CORP COM CUSIP 502161102 UBS WARBURG LLC / 78 00	2 600 000 12 452700	32,455 02	000	32 455 02	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	LSI LOGIC CORP COM CUSIP 502161102 GOLDMAN SACHS & COMPANY	7 400 000 9 820000	73 408 00	000	73 408 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	LSI LOGIC CORP COM CUSIP 502161102 DEUTSCHE BANK SECURITIES INC	7 900 000 7 110000	- 56 169 00	000	56 169 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	LTD BRANDS CUSIP 532716107 GOLDMAN SACHS & COMPANY	2 300 000 17 619000	- 40 523 70	000	40 523 70	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	LTD BRANDS CUSIP 532716107 DEUTSCHE BANK SECURITIES INC	500 000 16 220000	8 110 00	000	8 110 00	0 00	0 00	0 00
21 Aug 02 26 Aug 02 Settled	LTD BRANDS CUSIP 532716107 UBS WARBURG LLC / 72 00	2 400 000 16 537900	39,762 96	000	39 762 96	0 00	0 00	0 00
21 Aug 02 26 Aug 02 Settled	LTD BRANDS CUSIP 532716107 UBS WARBURG LLC / 15 00	500 000 16 537900	- 8 283 95	000	8 283 95	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	LUBRIZOL CORP COM CUSIP 549271104 INVESTMENT TECHNOLOGY GROUP INC / 120 00	4 000 000 30 373500	- 121 614 00	000	121 614 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	LUBRIZOL CORP COM CUSIP 549271104 INVESTMENT TECHNOLOGY GROUP INC / 78 00	2,600 000 31 084200	80 896 82	000	80 896 92	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	LUCENT TECHNOLOGIES INC COM STK CUSIP 549483107 DEUTSCHE BANK SECURITIES INC	8 700 000 2 230000	19 401 00	000	19 401 00	0 00	0 00	0 00

Portfolio Statement

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Account number 2602475
Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Trade status Realized gain/loss

Purchases

Equities

5 Mar 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		100 000	- 4 257 64	000	000	000	4 257 64	000	000	000
8 Mar 02	PRUDENTIAL SECURITIES INCORP / 3 00			42 546400		000	000	000		000	000	000
13 Mar 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		3 000 000	- 130 887 00	000	000	000	130 887 00	000	000	000
18 Mar 02	GOLDMAN SACHS & COMPANY			43 829000		000	000	000		000	000	000
18 Mar 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		500 000	22 058 15	000	000	000	22 058 15	000	000	000
21 Mar 02	GREEN STREET ADVISORS INC / 15 00			44 086300		000	000	000		000	000	000
19 Mar 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		300 000	- 13 525 98	000	000	000	13 525 98	000	000	000
22 Mar 02	ARNHOLD & S BLEICHRÖEDER INC / 9 00			45 056800		000	000	000		000	000	000
19 Mar 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		500 000	- 22,501 75	000	000	000	22 501 75	000	000	000
22 Mar 02	INVESTMENT TECHNOLOGY GROUP INC / 10 00			44 983500		000	000	000		000	000	000
17 Jun 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		200 000	- 7 980 00	000	000	000	7 980 00	000	000	000
20 Jun 02	GOLDMAN SACHS & COMPANY			39 900000		000	000	000		000	000	000
21 Aug 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		600 000	- 19 222 92	000	000	000	19 222 92	000	000	000
26 Aug 02	BEAR, STEARNS, SECURITIES CORP / 18 00			32 008200		000	000	000		000	000	000
22 Aug 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		200 000	6,649 94	000	000	000	6 649 94	000	000	000
27 Aug 02	BEAR, STEARNS, SECURITIES CORP / 6 00			33 219700		000	000	000		000	000	000
22 Aug 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		100 000	- 3 324 87	000	000	000	3 324 97	000	000	000
27 Aug 02	BEAR, STEARNS, SECURITIES CORP / 3 00			33 219700		000	000	000		000	000	000
22 Aug 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		200 000	6 649 94	000	000	000	6 649 94	000	000	000
27 Aug 02	BEAR, STEARNS, SECURITIES CORP / 6 00			33 219700		000	000	000		000	000	000
17 Jul 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		500 000	14 105 70	000	000	000	14 105 70	000	000	000
22 Jul 02	RBC DAIN RAUSCHER / 15 00			28 181400		000	000	000		000	000	000
22 Jul 02	MARRIOTT INTL INC NEW COM STK CL A	CUSIP 571903202		3 900 000	103 155 00	000	000	000	103 155 00	000	000	000
25 Jul 02	DEUTSCHE BANK SECURITIES INC			26 450000		000	000	000		000	000	000

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
22 Aug 02 27 Aug 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 INVESTMENT TECHNOLOGY GROUP INC / 10 00	500 000 30 513000	- 15,266 50	000	15 266 50	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	MARTIN MARIETTA MATLS INC COM CUSIP 573284108 INVESTMENT TECHNOLOGY GROUP INC / 98 00	3 200 000 37 212200	- 119 175 04	000	119 175 04	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	MARTIN MARIETTA MATLS INC COM CUSIP 573284108 INVESTMENT TECHNOLOGY GROUP INC / 83 00	2,100 000 37 053600	- 77,875 58	000	77,875 58	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	MASCO CORP COM CUSIP 574589108 DEUTSCHE BANK SECURITIES INC	700 000 26 870000	- 18,669 00	000	18,669 00	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	MASCO CORP COM CUSIP 574589108 DEUTSCHE BANK SECURITIES INC	1,800 000 21 140000	- 38 052 00	000	38 052 00	0 00	0 00	0 00	0 00
15 Aug 02 20 Aug 02 Settled	MASCO CORP COM CUSIP 574589108 CITATION GROUP / 21 00	700 000 24 272800	- 17,011 98	000	17 011 98	0 00	0 00	0 00	0 00
1 Mar 02 6 Mar 02 Settled	MAXIM INTEGRATED PRODS INC COM CUSIP 57772K101 MORGAN STANLEY & CO INC / 27 00	900 000 48 278400	- 43 475 78	000	43 475 78	0 00	0 00	0 00	0 00
7 Aug 02 12 Aug 02 Settled	MAXIM INTEGRATED PRODS INC COM CUSIP 57772K101 MORGAN STANLEY & CO INC / 21 00	500 000 29 922700	- 14,982 35	000	14 982 35	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	MAY DEPT STORES CO COM CUSIP 577778103 INVESTMENT TECHNOLOGY GROUP INC / 20 00	1 000 000 38 115000	- 38,135 00	000	38 135 00	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	MAY DEPT STORES CO COM CUSIP 577778103 INSTINET / 10 00	1 000 000 35 880000	- 35,990 00	000	35,990 00	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	MAY DEPT STORES CO COM CUSIP 577778103 MCDONALD AND COMPANY / 33 00	1 100 000 36 200500	- 39 853 55	000	39 853 55	0 00	0 00	0 00	0 00
8 Feb 02 11 Feb 02 Settled	MBNA CORP COM CUSIP 55282L100 NUTMEG SECURITIES / 7 50	300 000 32 200000	- 9 687 50	000	9 687 50	0 00	0 00	0 00	0 00

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Purchases

Equities

13 Mar 02	MCKESSON CORP	1 400 000	- 49 558 60	000	49 558 60	0 00	0 00	0 00
18 Mar 02	CUSIP 58155Q103							
Settled	GOLDMAN SACHS & COMPANY	35 399000						
2 Apr 02	MCKESSON CORP	300 000	11 236 23	000	11 236 23	0 00	0 00	0 00
5 Apr 02	CUSIP 58155Q103							
Settled	LEHMAN BROTHERS INC / 12 60	37 412100						
17 Jun 02	MCKESSON CORP	100 000	3 640 00	000	3 640 00	0 00	0 00	0 00
20 Jun 02	CUSIP 58155Q103							
Settled	GOLDMAN SACHS & COMPANY	36 400000						
7 Mar 02	MEDIMMUNE INC COM	1 500 000	62 822 25	000	62,822 25	0 00	0 00	0 00
12 Mar 02	CUSIP 584699102							
Settled	SMITH BARNEY INC	41 881500						
8 Mar 02	MEDIMMUNE INC COM	1,900 000	- 81 254 83	000	81 254 83	0 00	0 00	0 00
13 Mar 02	CUSIP 584699102							
Settled	SMITH BARNEY INC	42 765700						
11 Mar 02	MEDIMMUNE INC COM	2,300 000	- 98,977 89	000	98 977 89	0 00	0 00	0 00
14 Mar 02	CUSIP 584699102							
Settled	SMITH BARNEY INC	42 184300						
15 Mar 02	MEDIMMUNE INC COM	300 000	- 12 790 65	000	12 790 65	0 00	0 00	0 00
20 Mar 02	CUSIP 584699102							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH	42 635500						
15 Mar 02	MEDIMMUNE INC COM	2 700 000	- 115 115 85	000	115 115 85	0 00	0 00	0 00
20 Mar 02	CUSIP 584699102							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH	42 635500						
18 Mar 02	MEDIMMUNE INC COM	100 000	- 4 408 33	000	4 408 33	0 00	0 00	0 00
21 Mar 02	CUSIP 584699102							
Settled	SMITH BARNEY INC	44 083300						
20 Mar 02	MEDIMMUNE INC COM	200 000	- 8 580 00	000	8 580 00	0 00	0 00	0 00
25 Mar 02	CUSIP 584699102							
Settled	LEHMAN BROTHERS INC / 10 00	42 850000						
20 Mar 02	MEDIMMUNE INC COM	300 000	- 12 815 67	000	12 815 67	0 00	0 00	0 00
25 Mar 02	CUSIP 584699102							
Settled	SMITH BARNEY INC	42 718900						
1 Apr 02	MEDIMMUNE INC COM	800 000	31 013 12	000	31 013 12	0 00	0 00	0 00
4 Apr 02	CUSIP 584699102							
Settled	MORGAN STANLEY & CO INC / 28 40	38 733400						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
3 Apr 02 8 Apr 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 MORGAN STANLEY & CO INC / 36 80	900 000 36 277300	- 32 688 47	000	32 688 47	0 00	0 00	0 00
4 Apr 02 9 Apr 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 MORGAN STANLEY & CO INC / 27 00	900 000 36 239600	- 32,642 84	000	32,642 84	0 00	0 00	0 00
8 Apr 02 12 Apr 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 SMITH BARNEY INC	600 000 35 838600	- 21,503 18	000	21 503 18	0 00	0 00	0 00
10 Apr 02 15 Apr 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 SMITH BARNEY INC	600 000 37 130100	- 28 704 08	000	28 704 08	0 00	0 00	0 00
21 May 02 24 May 02 Settled	MEDTRONIC INC COM CUSIP 585055108 DEUTSCHE BANK SECURITIES INC	200 000 45 830000	- 9 186 00	000	9 186 00	0 00	0 00	0 00
2 Jan 02 7 Jan 02 Settled	MELLON FINL CORP COM CUSIP 58551A108 FIRST UNION CAPITAL MARKETS CLEARANCE / 12 00	400 000 37 288900	- 14 927 58	000	14 927 58	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	MELLON FINL CORP COM CUSIP 58551A108 INVESTMENT TECHNOLOGY GROUP INC / 42 00	2,100 000 40 057400	- 84 162 54	000	84 162 54	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	MELLON FINL CORP COM CUSIP 58551A108 NUTMEG SECURITIES / 7 50	300 000 39 840700	- 11 959 71	000	11,959 71	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	MENTOR CORP COM CUSIP 587188103 INVESTMENT TECHNOLOGY GROUP INC / 51 00	1 700 000 32 921200	- 58 017 04	000	58 017 04	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	MENTOR CORP COM CUSIP 587188103 INVESTMENT TECHNOLOGY GROUP INC / 33 00	1 100 000 33 728200	- 37,134 02	000	37 134 02	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	MENTOR GRAPHICS CORP COM CUSIP 587200108 INVESTMENT TECHNOLOGY GROUP INC / 158 00	5 200 000 7 324900	- 38 245 48	000	38 245 48	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	MENTOR GRAPHICS CORP COM CUSIP 587200108 INVESTMENT TECHNOLOGY GROUP INC / 102 00	3 400 000 7 027600	- 23,995 84	000	23,995 84	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
<i>Purchases</i>									
Equities									
12 Apr 02 17 Apr 02 Settled	MERCK & CO INC COM CUSIP 589331107 GOLDMAN SACHS & COMPANY	300 000 54 072000	18 221 60	000	16 221 60	0 00	0 00	0 00	0 00
16 Apr 02 19 Apr 02 Settled	MERCK & CO INC COM CUSIP 589331107 FERRIS BAKER WATTS INC / 8 52	284 000 54 837900	15 582 48	000	15 582 48	0 00	0 00	0 00	0 00
18 Apr 02 23 Apr 02 Settled	MERCK & CO INC COM CUSIP 589331107 FIRST TENNESSEE SECURITIES / 30 00	500 000 56 147100	- 28,103 55	000	28,103 55	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	MERCK & CO INC COM CUSIP 589331107 DEUTSCHE BANK SECURITIES INC	18 000 57 860000	- 925 76	000	925 76	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	MERCK & CO INC COM CUSIP 589331107 DEUTSCHE BANK SECURITIES INC	400 000 40 140000	- 16 056 00	000	16 056 00	0 00	0 00	0 00	0 00
26 Jul 02 31 Jul 02 Settled	MERCK & CO INC COM CUSIP 589331107 UBS WARBURG LLC / 9 00	300 000 44 359500	13 316 85	000	13 316 85	0 00	0 00	0 00	0 00
29 Jul 02 1 Aug 02 Settled	MERCK & CO INC COM CUSIP 589331107 UBS WARBURG LLC / 6 00	200 000 47 413600	9 488 72	000	9 488 72	0 00	0 00	0 00	0 00
30 Jul 02 2 Aug 02 Settled	MERCK & CO INC COM CUSIP 589331107 UBS WARBURG LLC / 12 00	400 000 48 076200	19 242 48	000	19 242 48	0 00	0 00	0 00	0 00
31 Jul 02 5 Aug 02 Settled	MERCK & CO INC COM CUSIP 589331107 UBS WARBURG LLC / 9 00	300 000 48 078100	14 432 43	000	14 432 43	0 00	0 00	0 00	0 00
1 Aug 02 6 Aug 02 Settled	MERCK & CO INC COM CUSIP 589331107 UBS WARBURG LLC / 12 00	400 000 48 445100	18 390 04	000	18 390 04	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	MERCURY GEN CORP NEW COM CUSIP 589400100 INVESTMENT TECHNOLOGY GROUP INC / 69 00	2 300 000 44 402200	- 102 194 06	000	102 194 06	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	MERCURY GEN CORP NEW COM CUSIP 589400100 INVESTMENT TECHNOLOGY GROUP INC / 48 00	1 600 000 44 590000	- 71 392 00	000	71 392 00	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Transtation	Total	
<i>Purchases</i>									
Equities									
8 Jan 02 11 Jan 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 INSTINET / 3 00	300 000 56 840000	- 17 055 00	000	17 055 00	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 DEUTSCHE BANK SECURITIES INC	3,000 000 43 910000	- 131,730 00	000	131,730 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	METHODE ELECTRS INC CL A CUSIP 581520200 INVESTMENT TECHNOLOGY GROUP INC / 57 00	1,900 000 10 178900	- 19,398 81	000	19,398 91	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	METHODE ELECTRS INC CL A CUSIP 581520200 INVESTMENT TECHNOLOGY GROUP INC / 38 00	1,200 000 9 911300	- 11 929 56	000	11 929 56	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 58156R108 INVESTMENT TECHNOLOGY GROUP INC / 4 00	200 000 30 585000	- 6 121 00	000	6 121 00	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 58156R108 INSTINET / 5 00	500 000 30 350000	15,180 00	000	15,180 00	0 00	0 00	0 00	0 00
7 Mar 02 12 Mar 02 Settled	MICRON TECH INC COM CUSIP 595112103 NEEDHAM & COMPANY / 11 40	300 000 37 975900	- 11,404 17	000	11 404 17	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	MICRON TECH INC COM CUSIP 595112103 GOLDMAN SACHS & COMPANY	4 560 000 34 139000	- 153,625 50	000	153 825 50	0 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	MICRON TECH INC COM CUSIP 595112103 GOLDMAN SACHS & COMPANY	1,200 000 29 132000	- 34,958 40	000	34 958 40	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	MICROSOFT CORP COM CUSIP 594918104 INVESTMENT TECHNOLOGY GROUP INC / 18 00	900 000 61 560600	- 55,422 54	000	55 422 54	0 00	0 00	0 00	0 00
7 Feb 02 12 Feb 02 Settled	MICROSOFT CORP COM CUSIP 594918104 MORGAN STANLEY & CO INC / 78 00	2,600 000 80 721800	- 157 854 68	000	157 954 68	0 00	0 00	0 00	0 00
1 Mar 02 6 Mar 02 Settled	MICROSOFT CORP COM CUSIP 594918104 MORGAN STANLEY & CO INC / 18 00	400 000 59 985700	- 24 002 28	000	24 002 28	0 00	0 00	0 00	0 00

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
4 Mar 02 7 Mar 02 Settled	MICROSOFT CORP COM CUSIP 594918104 HERZOG161	1 300 000 62 800200	81 640 26	000	81 640 26	0 00	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	MICROSOFT CORP COM CUSIP 594918104 HERZOG161	300 000 63 343600	- 19 003 08	000	19 003 08	0 00	0 00	0 00	0 00
6 Mar 02 11 Mar 02 Settled	MICROSOFT CORP COM CUSIP 594918104 HERZOG161	300 000 62 929500	- 18 878 85	000	18 878 85	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	MICROSOFT CORP COM CUSIP 594918104 GOLDMAN SACHS & COMPANY	400 000 62 139000	- 24 855 60	000	24 855 60	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	MONSANTO CO NEW COM CUSIP 81166W101 UBS WARBURG LLC / 3 00	100 000 32 000000	- 3 203 00	000	3 203 00	0 00	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	MONSANTO CO NEW COM CUSIP 81166W101 INVESTMENT TECHNOLOGY GROUP INC / 2 50	100 000 31 392800	- 3 141 78	000	3 141 78	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	MORGAN STANLEY CUSIP 617446448 INVESTMENT TECHNOLOGY GROUP INC / 6 00	300 000 59 215000	- 17 770 50	000	17 770 50	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	MORGAN STANLEY CUSIP 617446448 INSTINET / 8 00	600 000 59 180000	35 520 00	000	35 520 00	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	MORGAN STANLEY CUSIP 617446448 GOLDMAN SACHS & COMPANY	1 100 000 55 359000	60 894 90	000	60 894 90	0 00	0 00	0 00	0 00
2 Apr 02 5 Apr 02 Settled	MORGAN STANLEY CUSIP 617446448 BERNSTEIN SANFORD C & CO / 45 00	1,500 000 56 810500	85 260 75	000	85,260 75	0 00	0 00	0 00	0 00
2 Apr 02 5 Apr 02 Settled	MORGAN STANLEY CUSIP 617446448 BERNSTEIN, SANFORD C & CO / 3 00	100 000 56 810500	5 684 05	000	5 684 05	0 00	0 00	0 00	0 00
3 Apr 02 8 Apr 02 Settled	MORGAN STANLEY CUSIP 617446448 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00	400 000 58 388700	22 566 68	000	22,566 68	0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
4 Apr 02 8 Apr 02 Settled	MORGAN STANLEY CUSIP 817448448 CREDIT SUISSE FIRST BOSTON CORPORATION / 8 00	200 000 55 979800	- 11,201 86	000	11 201 88	0 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	MORGAN STANLEY CUSIP 817448448 GOLDMAN SACHS & COMPANY	3,100 000 53 182000	- 184,802 20	000	184 802 20	0 00	0 00	0 00	0 00
22 Apr 02 25 Apr 02 Settled	MORGAN STANLEY CUSIP 817448448 BUCKINGHAM RESEARCH GROUP / 8 00	200 000 53 819100	- 10 769 82	000	10 769 82	0 00	0 00	0 00	0 00
19 Jul 02 24 Jul 02 Settled	MORGAN STANLEY CUSIP 817448448 LEHMAN BROTHERS INC / 8 00	300 000 38 332100	- 11 508 63	000	11 508 63	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	MORGAN STANLEY CUSIP 817448448 DEUTSCHE BANK SECURITIES INC	10 100 000 38 660000	- 370 268 00	000	370 268 00	0 00	0 00	0 00	0 00
30 Jul 02 2 Aug 02 Settled	MORGAN STANLEY CUSIP 817448448 UBS WARBURG LLC / 18 00	600 000 40 246800	- 24,168 08	000	24,168 08	0 00	0 00	0 00	0 00
28 Aug 02 4 Sep 02 Settled	MOTHERS WK INC COM CUSIP 818903107 INVESTMENT TECHNOLOGY GROUP INC / 24 00	800 000 33 736300	- 27,013 04	000	27 013 04	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	MOTHERS WK INC COM CUSIP 818903107 INVESTMENT TECHNOLOGY GROUP INC / 15 00	500 000 34 412000	- 17,221 00	000	17 221 00	0 00	0 00	0 00	0 00
28 Aug 02 4 Sep 02 Settled	MPS GROUP INC COM CUSIP 553409103 INVESTMENT TECHNOLOGY GROUP INC / 297 00	9 900 000 5 131000	- 51 093 90	000	51 093 90	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	MPS GROUP INC COM CUSIP 553409103 INVESTMENT TECHNOLOGY GROUP INC / 188 00	8,600 000 5 543500	38 785 10	000	38 785 10	0 00	0 00	0 00	0 00
22 Mar 02 27 Mar 02 Settled	N FORK BANCORPORATION INC COM CUSIP 859424105 MERRILL LYNCH PIERCE FENNER & SMITH / 12 30	300 000 35 399000	- 10 632 00	000	10 632 00	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
<i>Purchases</i>									
Equities									
28 Mar 02 3 Apr 02 Settled	N FORK BANCORPORATION INC COM CUSIP 659424105 LEHMAN BROTHERS INC / 18 00	400 000 35 715600	- 14 304 24	000	14 304 24	0 00	0 00	0 00	0 00
28 Mar 02 3 Apr 02 Settled	N FORK BANCORPORATION INC COM CUSIP 659424105 LEHMAN BROTHERS INC / 58 50	1 300 000 35 715600	46,488 78	000	46 488 78	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	NASH FINCH CO COM CUSIP 631158102 INVESTMENT TECHNOLOGY GROUP INC / 63 00	2 100 000 21 106700	44 387 07	000	44 387 07	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	NASH FINCH CO COM CUSIP 631158102 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 21 950700	30 772 98	000	30 772 98	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	NATIONAL OILWELL INC COM CUSIP 837071101 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 18 428600	- 25 842 04	000	25 842 04	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	NATIONAL-OILWELL INC COM CUSIP 837071101 INVESTMENT TECHNOLOGY GROUP INC / 27 00	900 000 19 010600	- 17 136 54	000	17 136 54	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	NATL SEMICONDUCTOR CORP COM CUSIP 637640103 DEUTSCHE BANK SECURITIES INC	1 000 000 21 130000	21 130 00	000	21 130 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	NAUTILUS GROUP INC COM CUSIP 63910B102 INVESTMENT TECHNOLOGY GROUP INC / 102 00	3 400 000 30 239400	- 102 915 98	000	102 915 96	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	NAUTILUS GROUP INC COM CUSIP 63910B102 INVESTMENT TECHNOLOGY GROUP INC / 66 00	2 200 000 31 458200	69 274 04	000	69 274 04	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	NETIQ CORP COM CUSIP 84115P102 INVESTMENT TECHNOLOGY GROUP INC / 96 00	3 200 000 19 755900	63 314 88	000	63 314 88	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	NETIQ CORP COM CUSIP 84115P102 INVESTMENT TECHNOLOGY GROUP INC / 63 00	2 100 000 19 507100	- 41 027 91	000	41 027 91	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	NETWORK APPLIANCE INC DEL CUSIP 84120L104 DEUTSCHE BANK SECURITIES INC	3 100 000 10 260000	- 31 806 00	000	31 806 00	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
<i>Purchases</i>								
Equities								
13 Mar 02	NEUBERGER BERMAN INC COM STK	700 000	31 947 30	000	31,947 30	0 00	0 00	0 00
18 Mar 02	CUSIP 841234109							
Settled	GOLDMAN SACHS & COMPANY	45 839000						
29 Aug 02	NEWFIELD EXPLORATION	1,500 000	- 49,848 95	000	49,848 95	0 00	0 00	0 00
4 Sep 02	CUSIP 851290108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 45 00	33 201300						
30 Aug 02	NEWFIELD EXPLORATION	1 000 000	- 33,849 00	000	33,849 00	0 00	0 00	0 00
5 Sep 02	CUSIP 851290108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00	33 819000						
12 Apr 02	NIKE INC CL B	700 000	- 40,552 40	000	40 552 40	0 00	0 00	0 00
17 Apr 02	CUSIP 854108103							
Settled	GOLDMAN SACHS & COMPANY	57 932000						
19 Apr 02	NIKE INC CL B	500 000	- 27 908 45	000	27 908 45	0 00	0 00	0 00
24 Apr 02	CUSIP 854108103							
Settled	SMITH BARNEY INC / 30 00	55 752900						
26 Apr 02	NIKE INC CL B	200 000	- 11 098 58	000	11,098 58	0 00	0 00	0 00
1 May 02	CUSIP 854108103							
Settled	RBC DAIN RAUSCHER / 8 00	55 452900						
30 Apr 02	NIKE INC CL B	500 000	- 26 618 50	000	26 618 50	0 00	0 00	0 00
3 May 02	CUSIP 854108103							
Settled	MERRILL PROFESSIONAL CLEARING CORP / 15 00	53 207000						
10 May 02	NIKE INC CL B	400 000	- 22,092 12	000	22,092 12	0 00	0 00	0 00
21 May 02	CUSIP 854108103							
Settled	ISI GROUP INC / 12 00	55 200300						
23 May 02	NIKE INC CL B	100 000	- 5 407 43	000	5,407 43	0 00	0 00	0 00
29 May 02	CUSIP 854108103							
Settled	SMITH BARNEY INC / 4 70	54 027300						
14 Jun 02	NIKE INC CL B	100 000	- 4,977 79	000	4 977 79	0 00	0 00	0 00
19 Jun 02	CUSIP 854108103							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00	49 747800						
18 Jun 02	NIKE INC CL B	300 000	15 882 36	000	15 882 36	0 00	0 00	0 00
21 Jun 02	CUSIP 854108103							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 8 00	52 911200						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	
<i>Purchases</i>								
Equities								
19 Jun 02 24 Jun 02 Settled	NIKE INC CL B CUSIP 654108103 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00	100 000 53 420800	- 5 345 08	000	5 345 08	0 00	0 00	0 00
19 Jun 02 24 Jun 02 Settled	NIKE INC CL B CUSIP 654108103 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00	100 000 53 420800	- 5 345 08	000	5 345 08	0 00	0 00	0 00
15 Aug 02 20 Aug 02 Settled	NIKE INC CL B CUSIP 654106103 CITATION GROUP / 8 00	200 000 43 887700	- 8 803 54	000	8 803 54	0 00	0 00	0 00
19 Aug 02 22 Aug 02 Settled	NIKE INC CL B CUSIP 654106103 WEEDEN AND & CO / 24 00	800 000 44 226500	- 35 405 20	000	35 405 20	0 00	0 00	0 00
20 Aug 02 23 Aug 02 Settled	NIKE INC CL B CUSIP 654106103 SMITH BARNEY INC / 8 00	300 000 44 069200	13 229 76	000	13 229 76	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	NJ RES CORP COM CUSIP 646025106 INVESTMENT TECHNOLOGY GROUP INC / 45 00	1,500 000 31 754000	- 47 676 00	000	47 676 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	NJ RES CORP COM CUSIP 646025106 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1,000 000 31 768000	31 788 00	000	31 798 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	NOBLE ENERGY INC COM CUSIP 855044105 INVESTMENT TECHNOLOGY GROUP INC / 129 00	4 300 000 32 767900	141 030 97	000	141 030 97	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	NOBLE ENERGY INC COM CUSIP 855044105 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2,900 000 33 397400	- 96 939 46	000	96 939 46	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	NORFOLK SOUTHN CORP COM CUSIP 655844108 INVESTMENT TECHNOLOGY GROUP INC / 4 00	200 000 20 625000	4 129 00	000	4 129 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	NORFOLK SOUTHN CORP COM CUSIP 655844108 INVESTMENT TECHNOLOGY GROUP INC / 10 00	500 000 21 840000	- 10,830 00	000	10 830 00	0 00	0 00	0 00

Account number 2602475
 Account Name ZZ-FREEDOM FORUM, INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total

Realized gain/loss

Purchases

Equities

13 Mar 02	NORFOLK SOUTHN CORP COM	CUSIP 655844108		200 000	- 4,897 80	000	4 897 80	0 00	0 00	0 00	0 00	0 00
18 Mar 02	GOLDMAN SACHS & COMPANY	CUSIP 655844108		24 489000		000		0 00	0 00	0 00	0 00	0 00
12 Apr 02	NORFOLK SOUTHN CORP COM	CUSIP 655844108		100 000	- 2 452 20	000	2 452 20	0 00	0 00	0 00	0 00	0 00
17 Apr 02	GOLDMAN SACHS & COMPANY	CUSIP 655844108		24 522000		000		0 00	0 00	0 00	0 00	0 00
22 Jun 02	NORFOLK SOUTHN CORP COM	CUSIP 655844108		300 000	- 5 679 00	000	5 679 00	0 00	0 00	0 00	0 00	0 00
25 Jun 02	DEUTSCHE BANK SECURITIES INC	CUSIP 670346105		18 830000		000		0 00	0 00	0 00	0 00	0 00
29 Aug 02	NU SKIN ENTERPRISES INC CL A	CUSIP 670181105		2,300 000	- 27 988 01	000	27 988 01	0 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 89 00	CUSIP 670181105	Settled	12 138700		000		0 00	0 00	0 00	0 00	0 00
30 Aug 02	NU SKIN ENTERPRISES INC CL A	CUSIP 670181105	Settled	1,600 000	- 18,851 04	000	19,851 04	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 48 00	CUSIP 670181105	Settled	12 376900		000		0 00	0 00	0 00	0 00	0 00
21 May 02	NUCOR CORP COM	CUSIP 670346105		400 000	- 25 432 00	000	25 432 00	0 00	0 00	0 00	0 00	0 00
24 May 02	DEUTSCHE BANK SECURITIES INC	CUSIP 670346105	Settled	83 580000		000		0 00	0 00	0 00	0 00	0 00
28 Aug 02	O REILLY AUTOMOTIVE INC COM	CUSIP 686091109	Settled	4 700 000	- 139 828 87	000	139 828 87	0 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 141 00	CUSIP 686091109	Settled	29 742100		000		0 00	0 00	0 00	0 00	0 00
30 Aug 02	O REILLY AUTOMOTIVE INC COM	CUSIP 686091109	Settled	3 100 000	- 52,574 42	000	92 374 42	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 93 00	CUSIP 686091109	Settled	28 768200		000		0 00	0 00	0 00	0 00	0 00
29 Aug 02	OCEANEERING INTL INC COM	CUSIP 675232102	Settled	1 000 000	24 064 00	000	24,064 00	0 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 30 00	CUSIP 675232102	Settled	24 034000		000		0 00	0 00	0 00	0 00	0 00
30 Aug 02	OCEANEERING INTL INC COM	CUSIP 675232102	Settled	700 000	17,278 98	000	17,278 98	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 21 00	CUSIP 675232102	Settled	24 651400		000		0 00	0 00	0 00	0 00	0 00
29 Aug 02	OCTEL CORP COM	CUSIP 67527101	Settled	1 400 000	- 30 988 02	000	30,988 02	0 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 42 00	CUSIP 67527101	Settled	22 104300		000		0 00	0 00	0 00	0 00	0 00
30 Aug 02	OCTEL CORP COM	CUSIP 67527101	Settled	800 000	- 20 394 00	000	20,394 00	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 27 00	CUSIP 67527101	Settled	22 830000		000		0 00	0 00	0 00	0 00	0 00

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
29 Aug 02 4 Sep 02 Settled	OM GROUP INC CUSIP 870872100 INVESTMENT TECHNOLOGY GROUP INC / 33 00	1,100 000 52 844500	58 161 95	000	58 161 85	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	OM GROUP INC CUSIP 870872100 INVESTMENT TECHNOLOGY GROUP INC / 24 00	800 000 52 826300	- 42 365 04	000	42 365 04	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 NUTMEG SECURITIES / 7 50	300 000 89 634300	26 897 79	000	26 897 79	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 INSTINET / 3 00	300 000 89 450000	26 838 00	000	26 838 00	0 00	0 00	0 00
14 Jan 02 17 Jan 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 LEHMAN BROTHERS INC / 3 00	100 000 88 864100	- 8 889 41	000	8 889 41	0 00	0 00	0 00
15 Jan 02 18 Jan 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 UBS WARBURG LLC / 3 00	100 000 89 106600	- 8 913 66	000	8 913 66	0 00	0 00	0 00
7 Mar 02 12 Mar 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 BERNSTEIN, SANFORD C & CO / 30 40	800 000 91 811400	- 73 479 52	000	73 479 52	0 00	0 00	0 00
11 Apr 02 16 Apr 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 CREDIT SUISSE FIRST BOSTON CORPORATION / 11 70	300 000 93 852700	28 167 51	000	28,167 51	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 GOLDMAN SACHS & COMPANY	400 000 94 272000	37 708 80	000	37 708 80	0 00	0 00	0 00
25 Apr 02 30 Apr 02 Settled	OMNICOM GROUP INC COM CUSIP 681919108 GOLDMAN SACHS & COMPANY / 6 00	200 000 92 737600	- 18 553 52	000	18 553 52	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	ORACLE CORP COM CUSIP 68389X105 INVESTMENT TECHNOLOGY GROUP INC / 28 00	1 400 000 15 615000	21 889 00	000	21 889 00	0 00	0 00	0 00
17 Jul 02 22 Jul 02 Settled	ORACLE CORP COM CUSIP 68389X105 MORGAN STANLEY & CO INC / 159 60	3 800 000 10 305700	- 39 321 26	000	39 321 26	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ FREEDOM FORUM, INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Acquired interest Cost Market Translation Total

Realized gain/loss

Purchases

Equities

18 Jul 02	ORACLE CORP COM	CUSIP 68388X105	8 800 000	68 609 28	000	68,609 28	0 00	0 00	0 00	0 00	0 00
23 Jul 02	MORGAN STANLEY & CO INC / 272 00	CUSIP 68388X105	10 049600		000		0 00	0 00	0 00	0 00	0 00
18 Jul 02	ORACLE CORP COM	CUSIP 68388X105	2 600 000	- 26,232 86	000	26,232 96	0 00	0 00	0 00	0 00	0 00
23 Jul 02	MORGAN STANLEY & CO INC / 104 00	CUSIP 68388X105	10 049600		000		0 00	0 00	0 00	0 00	0 00
30 Jul 02	ORACLE CORP COM	CUSIP 68388X105	3 000 000	- 29,310 30	000	29,310 30	0 00	0 00	0 00	0 00	0 00
2 Aug 02	BANC AMERICA SECUR MONTGOMERY DIV / 80 00	CUSIP 68388X105	8 740100		000		0 00	0 00	0 00	0 00	0 00
29 Aug 02	OSHKOSH TRUCK CORP COM	CUSIP 688239201	3 500 000	- 192 997 00	000	192,997 00	0 00	0 00	0 00	0 00	0 00
4 Sep 02	OSHKOSH TRUCK CORP COM	CUSIP 688239201	55 112000		000		0 00	0 00	0 00	0 00	0 00
30 Aug 02	OSHKOSH TRUCK CORP COM	CUSIP 688239201	2 400 000	- 135 690 88	000	135 690 96	0 00	0 00	0 00	0 00	0 00
5 Sep 02	CUSIP 688239201		56 507900		000		0 00	0 00	0 00	0 00	0 00
29 Aug 02	OTTER TAIL CORP	CUSIP 689648103	1 700 000	- 44 884 93	000	44 884 93	0 00	0 00	0 00	0 00	0 00
4 Sep 02	OTTER TAIL CORP	CUSIP 689648103	28 372900		000		0 00	0 00	0 00	0 00	0 00
30 Aug 02	OTTER TAIL CORP	CUSIP 689648103	1 200 000	32,619 86	000	32,619 86	0 00	0 00	0 00	0 00	0 00
5 Sep 02	CUSIP 689648103		27 153300		000		0 00	0 00	0 00	0 00	0 00
29 Aug 02	OVERTURE SVCS INC COM STK	CUSIP 69039R100	1 700 000	- 35,984 92	000	35 984 92	0 00	0 00	0 00	0 00	0 00
4 Sep 02	OVERTURE SVCS INC COM STK	CUSIP 69039R100	21 137600		000		0 00	0 00	0 00	0 00	0 00
30 Aug 02	OVERTURE SVCS INC COM STK	CUSIP 69039R100	1,200 000	- 24 829 04	000	24,828 04	0 00	0 00	0 00	0 00	0 00
5 Sep 02	CUSIP 69039R100		20 744200		000		0 00	0 00	0 00	0 00	0 00
29 Aug 02	OWENS ILL INC COM NEW	CUSIP 690768403	2 600 000	- 30 481 08	000	30 481 08	0 00	0 00	0 00	0 00	0 00
4 Sep 02	OWENS ILL INC COM NEW	CUSIP 690768403	11 685800		000		0 00	0 00	0 00	0 00	0 00
30 Aug 02	OWENS ILL INC COM NEW	CUSIP 690768403	1 700 000	- 20,328 86	000	20 328 86	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 51 00	CUSIP 693718108	11 828800		000		0 00	0 00	0 00	0 00	0 00
17 Jun 02	PACCAR INC COM	CUSIP 693718108	100 000	- 4 151 00	000	4 151 00	0 00	0 00	0 00	0 00	0 00
20 Jun 02	GOLDMAN SACHS & COMPANY		41 510000		000		0 00	0 00	0 00	0 00	0 00

Portfolio Statement

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transtation	Total
Purchases								
Equities								
22 Jul 02 25 Jul 02 Settled	PACCAR INC COM CUSIP 693718108 DEUTSCHE BANK SECURITIES INC	700 000 34 630000	- 24 241 00	000	24 241 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	PALL CORP COM CUSIP 696429307 INVESTMENT TECHNOLOGY GROUP INC / 159 00	5,300 000 16 946200	89 973 88	000	89 973 86	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	PALL CORP COM CUSIP 696429307 INVESTMENT TECHNOLOGY GROUP INC / 108 00	3 600 000 17 069200	- 61 557 12	000	61 557 12	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	PATTERSON-UTI ENERGY INC COM CUSIP 703481101 INVESTMENT TECHNOLOGY GROUP INC / 69 00	2,300 000 25 197800	- 58 023 94	000	58 023 94	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	PATTERSON UTI ENERGY INC COM CUSIP 703481101 INVESTMENT TECHNOLOGY GROUP INC / 45 00	1 500 000 25 170700	- 37 801 05	000	37 801 05	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	PAXAR CORP COM CUSIP 704227107 INVESTMENT TECHNOLOGY GROUP INC / 69 00	2 300 000 15 831100	38 480 53	000	36 480 53	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	PAXAR CORP COM CUSIP 704227107 INVESTMENT TECHNOLOGY GROUP INC / 45 00	1 500 000 16 081300	24 166 95	000	24 166 95	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	PAYCHEX INC COM CUSIP 704326107 DEUTSCHE BANK SECURITIES INC	100 000 22 360000	- 2 236 00	000	2 236 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	PEGASUS SOLUTIONS INC COM CUSIP 705906105 INVESTMENT TECHNOLOGY GROUP INC / 48 00	1 600 000 15 649400	25 087 04	000	25 087 04	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	PEGASUS SOLUTIONS INC COM CUSIP 705906105 INVESTMENT TECHNOLOGY GROUP INC / 33 00	1 100 000 16 000900	- 17 633 99	000	17 633 99	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	PEOPLESOFT INC COM CUSIP 712713106 GOLDMAN SACHS & COMPANY	700 000 38 669000	- 25 668 30	000	25 668 30	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	PEP BOYS-MANNY MOE & JACK COM CUSIP 713278109 INVESTMENT TECHNOLOGY GROUP INC / 132 00	4 400 000 14 178400	- 62 516 96	000	62 516 96	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ FREEDOM FORUM, INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Transaction Total
 Trade date Settlement date Asset ID Trade Status

Purchases

Equities

30 Aug 02	PEP BOYS-MANNY MOE & JACK COM	CUSIP 713278108	Settled	2 900 000	- 41 304 88	41,304 89	0 00	0 00	0 00	0 00	0 00	0 00
8 Jan 02	PFIZER INC COM	CUSIP 717081103	Settled	500 000	- 19 873 20	19 873 20	0 00	0 00	0 00	0 00	0 00	0 00
11 Jan 02	NUTMEG SECURITIES / 12 50	CUSIP 717081103	Settled	39 721400	- 71,478 00	71,478 00	0 00	0 00	0 00	0 00	0 00	0 00
8 Jan 02	PFIZER INC COM	CUSIP 717081103	Settled	1 800 000	- 71,478 00	71,478 00	0 00	0 00	0 00	0 00	0 00	0 00
12 Jun 02	PG&E CORP COM	CUSIP 68331C108	Settled	2,600 000	- 52 650 78	52 650 78	0 00	0 00	0 00	0 00	0 00	0 00
17 Jun 02	CREDIT SUISSE FIRST BOSTON CORPORATION / 108 60	CUSIP 68331C108	Settled	20 209300	- 52 650 78	52 650 78	0 00	0 00	0 00	0 00	0 00	0 00
29 Aug 02	PHARMACEUTICAL RES INC COM	CUSIP 717125108	Settled	1,000 000	- 25 617 00	25 617 00	0 00	0 00	0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 30 00	CUSIP 717125108	Settled	25 587000	- 25 617 00	25 617 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Aug 02	PHARMACEUTICAL RES INC COM	CUSIP 717125108	Settled	600 000	- 15 858 02	15 858 02	0 00	0 00	0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 18 00	CUSIP 717125108	Settled	28 398700	- 15 858 02	15 858 02	0 00	0 00	0 00	0 00	0 00	0 00
8 Jan 02	PHARMACIA CORP COM	CUSIP 71713U102	Settled	1 800 000	- 78,454 23	78 454 23	0 00	0 00	0 00	0 00	0 00	0 00
11 Jan 02	NUTMEG SECURITIES / 47 50	CUSIP 71713U102	Settled	41 266700	- 78,454 23	78 454 23	0 00	0 00	0 00	0 00	0 00	0 00
8 Apr 02	PHARMACIA CORP COM	CUSIP 71713U102	Settled	800 000	- 38,832 39	38,832 39	0 00	0 00	0 00	0 00	0 00	0 00
11 Apr 02	FOX PITT BELTON / 27 00	CUSIP 71713U102	Settled	43 117100	- 38,832 39	38,832 39	0 00	0 00	0 00	0 00	0 00	0 00
8 Apr 02	PHARMACIA CORP COM	CUSIP 71713U102	Settled	100 000	- 4,437 83	4,437 83	0 00	0 00	0 00	0 00	0 00	0 00
12 Apr 02	INVESTMENT TECHNOLOGY GROUP INC / 2 50	CUSIP 71713U102	Settled	44 353300	- 4,437 83	4,437 83	0 00	0 00	0 00	0 00	0 00	0 00
8 Apr 02	PHARMACIA CORP COM	CUSIP 71713U102	Settled	1 800 000	- 79 880 84	79 880 84	0 00	0 00	0 00	0 00	0 00	0 00
12 Apr 02	INVESTMENT TECHNOLOGY GROUP INC / 45 00	CUSIP 71713U102	Settled	44 353300	- 79 880 84	79 880 84	0 00	0 00	0 00	0 00	0 00	0 00
12 Apr 02	PHARMACIA CORP COM	CUSIP 71713U102	Settled	1 500 000	- 67 683 00	67 683 00	0 00	0 00	0 00	0 00	0 00	0 00
17 Apr 02	GOLDMAN SACHS & COMPANY	CUSIP 71713U102	Settled	45 122000	- 67 683 00	67 683 00	0 00	0 00	0 00	0 00	0 00	0 00
15 Apr 02	PHARMACIA CORP COM	CUSIP 71713U102	Settled	400 000	- 17 980 32	17,980 32	0 00	0 00	0 00	0 00	0 00	0 00
18 Apr 02	GOLDMAN SACHS & COMPANY / 12 00	CUSIP 71713U102	Settled	44 945800	- 17 980 32	17,980 32	0 00	0 00	0 00	0 00	0 00	0 00

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
16 Apr 02 19 Apr 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 LEHMAN BROTHERS INC / 18 00	600 000 45 441900	- 27 283 14	000	27 283 14	0 00	0 00	0 00	0 00
18 Apr 02 23 Apr 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 FERRIS BAKER WATTS INC / 60 00	1 000 000 44 548500	- 44 608 50	000	44,608 50	0 00	0 00	0 00	0 00
25 Apr 02 30 Apr 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 FIRST TENNESSEE SECURITIES / 48 00	800 000 43 340200	- 34 720 16	000	34 720 16	0 00	0 00	0 00	0 00
29 Apr 02 2 May 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 MERRILL LYNCH PIERCE FENNER & SMITH / 32 00	800 000 41 823300	- 33 490 64	000	33 490 64	0 00	0 00	0 00	0 00
1 May 02 6 May 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 RBC DAIN RAUSCHER / 43 00	1,000 000 41 438300	- 41 481 30	000	41,481 30	0 00	0 00	0 00	0 00
9 May 02 14 May 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 UNTERBERG HARRIS / 6 00	200 000 40 380000	8 082 00	000	8 082 00	0 00	0 00	0 00	0 00
28 May 02 31 May 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 FACTSET DATA SYSTEMS / 48 10	1,300 000 42 881300	- 55 793 79	000	55,793 79	0 00	0 00	0 00	0 00
8 Jul 02 11 Jul 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 MERRILL LYNCH PIERCE FENNER & SMITH / 39 60	1 100 000 35 236200	38,799 42	000	38 799 42	0 00	0 00	0 00	0 00
12 Jul 02 17 Jul 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 MERRILL LYNCH PIERCE FENNER & SMITH / 48 00	1,000 000 31 735800	31 783 80	000	31 783 80	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	PHILLIPS VAN HEUSEN CORP COM CUSIP 718592108 INVESTMENT TECHNOLOGY GROUP INC / 69 00	2 300 000 12 384300	28 552 89	000	28 552 89	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	PHILLIPS VAN HEUSEN CORP COM CUSIP 718592108 INVESTMENT TECHNOLOGY GROUP INC / 45 00	1 500 000 12 791300	19 231 85	000	19 231 85	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
<i>Purchases</i>								
Equities								
7 Jan 02 10 Jan 02 Settled	PIER 1 IMPORTS INC COM CUSIP 720279108 SMITH BARNEY INC / 51 60	1,200 000 18 852100	- 22 674 12	000	22 674 12	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	PIER 1 IMPORTS INC COM CUSIP 720279108 SMITH BARNEY INC / 12 90	300 000 18 852100	- 5 668 53	000	5 668 53	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	PIER 1 IMPORTS INC COM CUSIP 720279108 ROBERTSON STEPHENS & CO L R / 3 70	100 000 18 770700	- 1,880 77	000	1 880 77	0 00	0 00	0 00
16 Jan 02 22 Jan 02 Settled	PIER 1 IMPORTS INC COM CUSIP 720279108 SG COWEN AND COMPANY / 24 40	400 000 18 335500	7 358 60	000	7 358 60	0 00	0 00	0 00
18 Jan 02 24 Jan 02 Settled	PIER 1 IMPORTS INC COM CUSIP 720279108 SG COWEN AND COMPANY / 9 00	300 000 18 358600	5 518 58	000	5 518 58	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	PIER 1 IMPORTS INC COM CUSIP 720279108 INVESTMENT TECHNOLOGY GROUP INC / 22 00	1 100 000 18 145000	- 19,981 50	000	19,981 50	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	PIONEER NAT RES CO COM STK CUSIP 723787107 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2 900 000 24 276000	- 70 487 40	000	70 487 40	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	PIONEER NAT RES CO COM STK CUSIP 723787107 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2 000 000 24 873800	49 807 60	000	49,807 60	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 INSTINET / 15 00	1 500 000 38 390000	- 59 100 00	000	59 100 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	PITTSTON BRINKS GROUP COM CUSIP 725701106 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 24 250000	- 16,896 00	000	16 896 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	PITTSTON BRINKS GROUP COM CUSIP 725701106 INVESTMENT TECHNOLOGY GROUP INC / 15 00	500 000 24 194000	- 12,112 00	000	12 112 00	0 00	0 00	0 00
1 Apr 02 4 Apr 02 Settled	PMC SIERRA INC COM CUSIP 68344F106 MERRILL LYNCH PIERCE FENNER & SMITH	1 400 000 17 377500	- 24 328 50	000	24 328 50	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
23 Apr 02 26 Apr 02 Settled	PMC SIERRA INC COM CUSIP 69344F106 UBS WARBURG LLC / 15 00	500 000 18 775600	8 402 80	000	8 402 80	0 00	0 00	0 00
24 Apr 02 29 Apr 02 Settled	PMC SIERRA INC COM CUSIP 69344F106 FIRST UNION CAPITAL MARKETS CLEARANCE	900 000 18 469500	- 14 822 55	000	14 822 55	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	PMC SIERRA INC COM CUSIP 69344F106 GOLDMAN SACHS & COMPANY	4,100 000 11 750000	- 48 175 00	000	48 175 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	PNC FINANCIAL SERVICES GROUP COM STK CUSIP 683475105 GOLDMAN SACHS & COMPANY	100 000 60 039600	8 003 80	000	6 003 90	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	POLO RALPH LAUREN CORP CL A CUSIP 731572103 INVESTMENT TECHNOLOGY GROUP INC / 39 00	1 300 000 21 736900	- 28 296 87	000	28 296 87	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	POLO RALPH LAUREN CORP CL A CUSIP 731572103 INVESTMENT TECHNOLOGY GROUP INC / 27 00	900 000 22 070600	19 890 54	000	19 890 54	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	PORT FINL CORP COM CUSIP 734119100 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 38 365700	- 28 876 99	000	28 876 99	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	PORT FINL CORP COM CUSIP 734119100 INVESTMENT TECHNOLOGY GROUP INC / 12 00	400 000 38 648300	- 15 470 52	000	15 470 52	0 00	0 00	0 00
26 Jul 02 31 Jul 02 Settled	PPL CORP COM (ISIN US89351T1060) CUSIP 69351T106 CREDIT SUISSE FIRST BOSTON CORPORATION / 42 00	700 000 29 772800	- 20 882 96	000	20 882 96	0 00	0 00	0 00
11 Jan 02 18 Jan 02 Settled	PRICE T ROWE GROUP INC COM CUSIP 74144T108 LEHMAN BROTHERS INC	400 000 37 516500	- 15 006 60	000	15 006 60	0 00	0 00	0 00
14 Jan 02 17 Jan 02 Settled	PRICE T ROWE GROUP INC COM CUSIP 74144T108 LEHMAN BROTHERS INC	800 000 38 908900	28 527 12	000	29 527 12	0 00	0 00	0 00
15 Jan 02 18 Jan 02 Settled	PRICE T ROWE GROUP INC COM CUSIP 74144T108 KEEFE BRUYETTE AND WOODS INC / 14 80	400 000 36 911800	14 779 52	000	14 779 52	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Acquired interest Market Translation Total

Realized gain/loss

Purchases

Equities

22 Jul 02	PRICE T ROWE GROUP INC COM CUSIP 741447108			1,500 000	- 37,140 00	000	37,140 00		0 00	0 00	0 00
25 Jul 02	DEUTSCHE BANK SECURITIES INC			24 760000							
11 Mar 02	PROCTER & GAMBLE CO COM CUSIP 742718108			1 500 000	- 125 020 95	000	125,020 95		0 00	0 00	0 00
14 Mar 02	CUSIP 742718108										
Settled	SMITH BARNEY INC / 45 00			83 317300							
12 Mar 02	PROCTER & GAMBLE CO COM CUSIP 742718109			2 100 000	- 177 864 12	000	177,864 12		0 00	0 00	0 00
Settled	SMITH BARNEY INC / 63 00			84 667200							
8 Jan 02	PROLOGIS CUSIP 743410102			200 000	- 4 269 42	000	4 269 42		0 00	0 00	0 00
Settled	NUTMEG SECURITIES / 5 00			21 322100							
13 Mar 02	PROLOGIS CUSIP 743410102			100 000	- 2 271 90	000	2,271 90		0 00	0 00	0 00
Settled	GOLDMAN SACHS & COMPANY			22 718000							
5 Feb 02	PRUDENTIAL FINL INC COM CUSIP 744320102			200 000	- 6 248 00	000	6,248 00		0 00	0 00	0 00
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00			31 220000							
8 Feb 02	PRUDENTIAL FINL INC COM CUSIP 744320102			2,500 000	- 77,712 00	000	77 712 00		0 00	0 00	0 00
Settled	NUTMEG SECURITIES / 62 50			31 059800							
8 Feb 02	PRUDENTIAL FINL INC COM CUSIP 744320102			700 000	- 25 230 03	000	25,230 03		0 00	0 00	0 00
Settled	INVESTMENT TECHNOLOGY GROUP INC / 21 00			38 012800							
12 Apr 02	PRUDENTIAL FINL INC COM CUSIP 744320102			200 000	- 6,516 40	000	6,516 40		0 00	0 00	0 00
Settled	GOLDMAN SACHS & COMPANY			32 582000							
29 Aug 02	QUAKER CY BANCORP INC COM CUSIP 74731K108			700 000	- 25 230 03	000	25,230 03		0 00	0 00	0 00
Settled	INVESTMENT TECHNOLOGY GROUP INC / 15 00			38 318000							
30 Aug 02	QUAKER CY BANCORP INC COM CUSIP 74731K108			500 000	- 18 174 00	000	18 174 00		0 00	0 00	0 00
Settled	INVESTMENT TECHNOLOGY GROUP INC / 48 00			39 116300							
28 Aug 02	QUANEX CORP COM CUSIP 747620102			1 600 000	- 62,634 08	000	62 634 08		0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
<i>Purchases</i>									
Equities									
30 Aug 02 5 Sep 02 Settled	QUANEX CORP COM CUSIP 747820102 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 39 665000	- 39 695 00	000	39 695 00	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 8 105000	- 812 50	000	912 50	0 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 GOLDMAN SACHS & COMPANY	5 300 000 6 972000	36 951 60	000	36 951 60	0 00	0 00	0 00	0 00
28 Aug 02 4 Sep 02 Settled	R H DONNELLEY CORP COM NEW CUSIP 74955W307 INVESTMENT TECHNOLOGY GROUP INC / 243 00	8 100 000 24 957800	202 401 18	000	202 401 18	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	R H DONNELLEY CORP COM NEW CUSIP 74955W307 INVESTMENT TECHNOLOGY GROUP INC / 162 00	5 400 000 25 329300	136 940 22	000	136 940 22	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	RATIONAL SOFTWARE CORP COM NEW CUSIP 75409P202 INVESTMENT TECHNOLOGY GROUP INC / 20 00	1 000 000 23 108500	- 23 128 50	000	23 128 50	0 00	0 00	0 00	0 00
12 Mar 02 15 Mar 02 Settled	RATIONAL SOFTWARE CORP COM NEW CUSIP 75409P202 BANC AMERICA SECUR MONTGOMERY DIV	100 000 21 285400	- 2 128 54	000	2 128 54	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	RATIONAL SOFTWARE CORP COM NEW CUSIP 75409P202 GOLDMAN SACHS & COMPANY	2 300 000 20 039000	46 089 70	000	46 089 70	0 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	RATIONAL SOFTWARE CORP COM NEW CUSIP 75409P202 GOLDMAN SACHS & COMPANY	400 000 14 412000	5,764 80	000	5 764 80	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	RAYTHEON CO COM NEW CUSIP 755111507 DEUTSCHE BANK SECURITIES INC	100 000 29 180000	2 918 00	000	2 918 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	REEBOK INTL COM CUSIP 758110100 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 24 805500	24 835 50	000	24 835 50	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	REEBOK INTL COM CUSIP 758110100 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 24 682900	17 285 03	000	17 285 03	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Market Translation Total
 Realized gain/loss

Purchases

Equities

3 Jan 02	REGIONS FNCL CORP COM	CUSIP 758940100		1,100,000	33,279.07	33,279.07	0.00	0.00	0.00	0.00
8 Jan 02	UBS WARBURG LLC			30,253.70			0.00	0.00	0.00	0.00
23 Jan 02	REGIONS FNCL CORP COM	CUSIP 758940100		600,000	18,728.90	18,728.90	0.00	0.00	0.00	0.00
28 Jan 02	LEHMAN BROTHERS INC	CUSIP 758940100		31,211.50			0.00	0.00	0.00	0.00
29 Aug 02	REP SVCS INC COM	CUSIP 760758100		7,300,000	- 148,350.60	148,350.60	0.00	0.00	0.00	0.00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 218.00			20,292.00			0.00	0.00	0.00	0.00
30 Aug 02	REP SVCS INC COM	CUSIP 760758100		4,800,000	101,618.20	101,618.20	0.00	0.00	0.00	0.00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 147.00			20,708.00			0.00	0.00	0.00	0.00
29 Aug 02	RESPIRONICS INC COM	CUSIP 761230101		2,000,000	- 68,325.00	68,325.00	0.00	0.00	0.00	0.00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 80.00			34,132.50			0.00	0.00	0.00	0.00
30 Aug 02	RESPIRONICS INC COM	CUSIP 761230101		1,300,000	- 44,013.08	44,013.08	0.00	0.00	0.00	0.00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 38.00			33,826.20			0.00	0.00	0.00	0.00
29 Aug 02	REYNOLDS & REYNOLDS CO CL A COM	CUSIP 761695105		8,800,000	- 214,538.18	214,538.18	0.00	0.00	0.00	0.00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 258.00			24,916.30			0.00	0.00	0.00	0.00
30 Aug 02	REYNOLDS & REYNOLDS CO CL A COM	CUSIP 761695105		5,800,000	148,020.22	148,020.22	0.00	0.00	0.00	0.00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 174.00			25,145.90			0.00	0.00	0.00	0.00
29 Aug 02	ROADWAY CORPORATION	CUSIP 769742107		1,700,000	38,180.85	38,180.85	0.00	0.00	0.00	0.00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 51.00			23,023.50			0.00	0.00	0.00	0.00
30 Aug 02	ROADWAY CORPORATION	CUSIP 769742107		1,200,000	- 28,539.48	28,539.48	0.00	0.00	0.00	0.00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 38.00			23,752.90			0.00	0.00	0.00	0.00
11 Jun 02	ROCKWELL AUTOMATION	CUSIP 773803108		500,000	- 10,658.05	10,658.05	0.00	0.00	0.00	0.00
14 Jun 02	INVESTMENT TECHNOLOGY GROUP INC / 11.00			21,294.10			0.00	0.00	0.00	0.00
28 Aug 02	ROSLYN BANCORP INC COM	CUSIP 778162107		3,400,000	- 75,230.10	75,230.10	0.00	0.00	0.00	0.00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 102.00			22,086.50			0.00	0.00	0.00	0.00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
30 Aug 02 5 Sep 02 Settled	ROSLYN BANCORP INC COM CUSIP 778162107 INVESTMENT TECHNOLOGY GROUP INC / 69 00	2 300 000 22 363000	- 51 503 90	000	51 503 90	0 00	0 00	0 00	0 00
17 Jan 02 23 Jan 02 Settled	ROUSE CO COM CUSIP 779273101 PRUDENTIAL SECURITIES INCORP / 48 00	800 000 27 600000	- 22 128 00	000	22 128 00	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	ROWAN COMPANIES INC COM CUSIP 779382100 DEUTSCHE BANK SECURITIES INC	2,500 000 17 980000	- 44 950 00	000	44 950 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	RYANS FAMILY STEAK HSES INC COM CUSIP 783519101 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2 900 000 12 672400	- 36 836 96	000	36,836 96	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	RYANS FAMILY STEAK HSES INC COM CUSIP 783519101 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2 000 000 12 271300	- 24 602 60	000	24 602 60	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	RYLAND GROUP INC COM CUSIP 783784103 INVESTMENT TECHNOLOGY GROUP INC / 51 00	1,700 000 42 785300	- 72 803 01	000	72 803 01	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	RYLAND GROUP INC COM CUSIP 783764103 INVESTMENT TECHNOLOGY GROUP INC / 36 00	1 200 000 43 430400	- 52 152 48	000	52 152 48	0 00	0 00	0 00	0 00
23 Jan 02 28 Jan 02 Settled	S W AIRL CO COM CUSIP 844741108 MORGAN STANLEY & CO INC / 49 50	1,500 000 17 729000	- 26 643 00	000	26 643 00	0 00	0 00	0 00	0 00
24 Jan 02 29 Jan 02 Settled	S W AIRL CO COM CUSIP 844741108 MORGAN STANLEY & CO INC / 23 80	700 000 18 391700	- 12,897 99	000	12 897 99	0 00	0 00	0 00	0 00
29 Jan 02 1 Feb 02 Settled	S W AIRL CO COM CUSIP 844741108 CIBC WORLD MARKETS CORP NEW YORK / 21 20	400 000 18 467200	7,408 08	000	7 408 08	0 00	0 00	0 00	0 00
1 Feb 02 6 Feb 02 Settled	S W AIRL CO COM CUSIP 844741108 CREDIT SUISSE FIRST BOSTON CORPORATION / 31 80	600 000 18 922300	- 11 385 18	000	11 385 18	0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
1 Feb 02 8 Feb 02 Settled	S W AIRL CO COM CUSIP 844741108 CREDIT SUISSE FIRST BOSTON CORPORATION / 95 40	1 800 000 18 922300	34,155 54	000	34,155 54	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	S W AIRL CO COM CUSIP 844741108 SCHWAB CHARLES / 38 00	1 200 000 18 537100	- 22 280 52	000	22 280 52	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	S W AIRL CO COM CUSIP 844741108 SMITH BARNEY INC / 73 50	2,100 000 18 787400	39 527 04	000	39 527 04	0 00	0 00	0 00
6 Feb 02 11 Feb 02 Settled	S W AIRL CO COM CUSIP 844741108 NUTMEG SECURITIES / 32 50	1,300 000 18 746700	- 24 403 21	000	24 403 21	0 00	0 00	0 00
19 Jun 02 24 Jun 02 Settled	S W AIRL CO COM CUSIP 844741108 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00	400 000 15 426300	- 6 182 52	000	6 182 52	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	S W AIRL CO COM CUSIP 844741108 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00	100 000 15 491200	- 1 552 12	000	1 552 12	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	S W AIRL CO COM CUSIP 844741108 CREDIT SUISSE FIRST BOSTON CORPORATION / 6 00	200 000 15 491200	3,104 24	000	3 104 24	0 00	0 00	0 00
10 May 02 15 May 02 Settled	SBC COMMUNICATIONS INC COM CUSIP 79387G103 SMITH BARNEY INC / 9 00	300 000 30 489000	- 9,155 70	000	9 155 70	0 00	0 00	0 00
7 Feb 02 12 Feb 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 808605101 UBS WARBURG LLC / 17 60	400 000 30 784900	12 331 56	000	12 331 56	0 00	0 00	0 00
7 Feb 02 12 Feb 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 808605101 UBS WARBURG LLC / 17 60	400 000 30 784900	- 12,331 56	000	12 331 56	0 00	0 00	0 00
29 Jul 02 1 Aug 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 808605101 UBS WARBURG LLC / 38 00	1 200 000 23 522900	- 28,263 48	000	28 263 48	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total	
			Principal	Accrued Interest		Market	Translation			
<i>Purchases</i>										
Equities										
19 Aug 02 22 Aug 02 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 JACKSON PARTNERS AND ASSOCIATES INC / 47 50	1,900 000 23 244900	- 44 212 81	000	44 212 81	0 00	0 00	0 00	0 00	
20 Aug 02 23 Aug 02 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 NUTMEG SECURITIES / 42 50	1 700 000 23 489600	39 991 82	000	39 991 82	0 00	0 00	0 00	0 00	
29 Aug 02 4 Sep 02 Settled	SCHULMAN A INC COM CUSIP 808194104 INVESTMENT TECHNOLOGY GROUP INC / 45 00	1 500 000 20 820700	- 31 426 05	000	31 426 05	0 00	0 00	0 00	0 00	
30 Aug 02 5 Sep 02 Settled	SCHULMAN A INC COM CUSIP 808194104 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 21 316500	21 346 50	000	21 346 50	0 00	0 00	0 00	0 00	
5 Feb 02 8 Feb 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 INVESTMENT TECHNOLOGY GROUP INC / 6 00	300 000 13 316700	- 4 001 01	000	4 001 01	0 00	0 00	0 00	0 00	
6 Feb 02 11 Feb 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 INSTINET / 70 00	7 000 000 13 399000	93 863 00	000	93 863 00	0 00	0 00	0 00	0 00	
20 Feb 02 25 Feb 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 WACHOVIA SECURITIES, INC / 22 00	500 000 13 218600	6 631 30	000	6 631 30	0 00	0 00	0 00	0 00	
21 May 02 24 May 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 DEUTSCHE BANK SECURITIES INC	1,000 000 11 960000	11,960 00	000	11 960 00	0 00	0 00	0 00	0 00	
4 Feb 02 7 Feb 02 Settled	SEARS ROEBUCK & CO COM CUSIP 812387108 JEFFERIES & COMPANY / 75 90	2 300 000 52 148000	- 120 016 30	000	120 016 30	0 00	0 00	0 00	0 00	
5 Feb 02 8 Feb 02 Settled	SEARS ROEBUCK & CO COM CUSIP 812387108 JEFFERIES & COMPANY / 38 50	1 100 000 52 504200	57 793 12	000	57 793 12	0 00	0 00	0 00	0 00	
5 Feb 02 8 Feb 02 Settled	SEARS ROEBUCK & CO COM CUSIP 812387108 INVESTMENT TECHNOLOGY GROUP INC / 8 00	400 000 52 482500	21 001 00	000	21 001 00	0 00	0 00	0 00	0 00	
20 Aug 02 4 Sep 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 INVESTMENT TECHNOLOGY GROUP INC / 321 00	10 700 000 22 515800	- 241,240 06	000	241 240 06	0 00	0 00	0 00	0 00	

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Tranlation	
Purchases								
Equities								
30 Aug 02 5 Sep 02 Settled	SENSIENT TECHNOLOGIES CORP COM CUSIP 81725T100 INVESTMENT TECHNOLOGY GROUP INC / 216 00	7,200 000 22 793300	164 327 78	000	164 327 78	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	SICOR INC COM CUSIP 825948108 INVESTMENT TECHNOLOGY GROUP INC / 138 00	4 600 000 16 534500	- 78 196 70	000	78 196 70	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	SICOR INC COM CUSIP 825948108 INVESTMENT TECHNOLOGY GROUP INC / 83 00	3,100 000 16 594700	- 51,536 57	000	51 536 57	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	SIERRA HLTH SVCS INC COM CUSIP 826322109 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2 900 000 19 215200	55 811 08	000	55 811 08	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	SIERRA HLTH SVCS INC COM CUSIP 828322109 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2,000 000 19 228500	- 38 517 00	000	38 517 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	SILGAN HLDGS INC COM CUSIP 827048109 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 31 517800	- 44 167 08	000	44,167 08	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	SILGAN HLDGS INC COM CUSIP 827048109 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1 000 000 32 216000	- 32 246 00	000	32 246 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	SILICON VAL BANCSHARES COM N P CUSIP 827064106 INVESTMENT TECHNOLOGY GROUP INC / 158 00	5 200 000 22 376300	- 116 512 78	000	116 512 78	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	SILICON VAL BANCSHARES COM N P CUSIP 827064106 INVESTMENT TECHNOLOGY GROUP INC / 102 00	3 400 000 22 827900	- 77 716 88	000	77,716 88	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	SKYWEST INC COM CUSIP 830879102 INVESTMENT TECHNOLOGY GROUP INC / 96 00	3 200 000 15 484700	- 49 647 04	000	49 647 04	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	SKYWEST INC COM CUSIP 830879102 INVESTMENT TECHNOLOGY GROUP INC / 83 00	2 100 000 15 609500	- 32,842 85	000	32,842 85	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	SPEEDWAY MOTORSPORTS INC COM CUSIP 847788108 INVESTMENT TECHNOLOGY GROUP INC / 195 00	6 500 000 23 950600	- 155,873 90	000	155,873 90	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
30 Aug 02	SPEEDWAY MOTORSPORTS INC COM	4 300 000	103 870 13	000	103 970 13	0 00	0 00	0 00
5 Sep 02	CUSIP 847788106							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 129 00	24 149 100						
7 Jan 02	SPRINT CORP COM	1 000 000	20,067 00	000	20 067 00	0 00	0 00	0 00
10 Jan 02	CUSIP 852061100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 20 00	20 047 000						
8 Feb 02	SPRINT CORP COM	4 800 000	64 143 38	000	64 143 36	0 00	0 00	0 00
11 Feb 02	CUSIP 852061100							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 264 00	13 308 200						
17 Jun 02	SPRINT CORP COM	5 400 000	60 264 00	000	60 264 00	0 00	0 00	0 00
20 Jun 02	CUSIP 852061100							
Settled	GOLDMAN SACHS & COMPANY	11 180 000						
7 Jan 02	SPRINT CORP PCS COM SER 1	1 900 000	41 154 00	000	41 154 00	0 00	0 00	0 00
10 Jan 02	CUSIP 852081506							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 38 00	21 640 000						
8 Jan 02	SPRINT CORP PCS COM SER 1	600 000	12 597 00	000	12 597 00	0 00	0 00	0 00
11 Jan 02	CUSIP 852081508							
Settled	NUTMEG SECURITIES / 15 00	20 970 000						
10 Jan 02	SPRINT CORP PCS COM SER 1	1 100 000	- 21,391 26	000	21 391 26	0 00	0 00	0 00
15 Jan 02	CUSIP 852081506							
Settled	GOLDMAN SACHS & COMPANY / 57 20	19 394 600						
10 Jan 02	SPRINT CORP PCS COM SER 1	200 000	- 3,889 32	000	3 889 32	0 00	0 00	0 00
15 Jan 02	CUSIP 852081506							
Settled	GOLDMAN SACHS & COMPANY / 10 40	19 394 600						
11 Jan 02	SPRINT CORP PCS COM SER 1	700 000	13 237 84	000	13,237 84	0 00	0 00	0 00
16 Jan 02	CUSIP 852061506							
Settled	GOLDMAN SACHS & COMPANY / 30 80	18 867 200						
14 Jan 02	SPRINT CORP PCS COM SER 1	800 000	- 14 589 76	000	14 589 76	0 00	0 00	0 00
17 Jan 02	CUSIP 852081508							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 40 80	18 186 200						
18 Jan 02	SPRINT CORP PCS COM SER 1	600 000	10,314 36	000	10 314 36	0 00	0 00	0 00
22 Jan 02	CUSIP 852061508							
Settled	SANDERS MORRIS MUNDY / 18 00	17 160 600						

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Investment Transaction Detail

Trade date Security description Shares/PAR Transaction amount Principal Accrued Interest Cost Market Transaction Total
 Settle date Asset ID Broker/Commission Realized gain/loss

Purchases

Equities

23 Jan 02	SPRINT CORP PCS COM SER 1	CUSIP 852061508	3 000 000	- 50 778 60	000	50 778 60	000	000	000
28 Jan 02	RBC DAIN RAUSCHER / 105 00	CUSIP 852061508	18 891200						
5 Feb 02	SPRINT CORP PCS COM SER 1	CUSIP 852061508	5,600 000	- 60,443 04	000	60,443 04	000	000	000
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 112 00	CUSIP 852061508	10 773400						
6 Feb 02	SPRINT CORP PCS COM SER 1	CUSIP 852061508	1,400 000	- 15,071 28	000	15 071 28	000	000	000
6 Feb 02	NUTMEG SECURITIES / 35 00	CUSIP 852061508	10 740200						
6 Feb 02	SPRINT CORP PCS COM SER 1	CUSIP 852061508	10,400 000	114 400 00	000	114 400 00	000	000	000
11 Feb 02	INSTINET / 104 00	CUSIP 852061508	10 990000						
7 Feb 02	SPRINT CORP PCS COM SER 1	CUSIP 852061508	3 000 000	- 34 478 70	000	34 478 70	000	000	000
12 Feb 02	MORGAN STANLEY & CO INC / 89 00	CUSIP 852061508	11 459900						
11 Jun 02	SPRINT CORP PCS COM SER 1	CUSIP 852061508	1 500 000	- 10 794 60	000	10,794 60	000	000	000
14 Jun 02	GOLDMAN SACHS & COMPANY / 78 50	CUSIP 852061508	7 145400						
12 Jun 02	SPRINT CORP PCS COM SER 1	CUSIP 852061508	700 000	- 4 799 62	000	4 799 62	000	000	000
17 Jun 02	UBS WARBURG LLC / 21 00	CUSIP 852061508	6 826600						
17 Jun 02	SPRINT CORP PCS COM SER 1	CUSIP 852061508	10 500 000	- 43,575 00	000	43 575 00	000	000	000
20 Jun 02	GOLDMAN SACHS & COMPANY	CUSIP 852061508	4 150000						
8 Jul 02	SPX CORP COM	CUSIP 784835104	200 000	- 20,323 60	000	20 323 60	000	000	000
12 Jul 02	FULCRUM GLOBAL PARTNERS LLC / 8 00	CUSIP 784835104	101 588000						
22 Jul 02	SPX CORP COM	CUSIP 784835104	300 000	28,104 00	000	28 104 00	000	000	000
25 Jul 02	DEUTSCHE BANK SECURITIES INC	CUSIP 784835104	83 680000						
28 Aug 02	SS&C TECHNOLOGIES INC COM	CUSIP 852279100	1 800 000	- 25 714 03	000	25 714 03	000	000	000
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 57 00	CUSIP 852279100	13 503700						
30 Aug 02	SS&C TECHNOLOGIES INC COM	CUSIP 852279100	1 300 000	- 17 466 02	000	17 466 02	000	000	000
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 39 00	CUSIP 852279100	13 405400						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
<i>Purchases</i>									
Equities									
17 Jun 02 20 Jun 02 Settled	ST STR CORP COM CUSIP 857477103 GOLDMAN SACHS & COMPANY	2,000 000 44 830000	89 660 00	000	89 660 00	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 DEUTSCHE BANK SECURITIES INC	600 000 28 610000	15 966 00	000	15 966 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	STEWART ENTERPRISES INC CL A COM CUSIP 860370105 INVESTMENT TECHNOLOGY GROUP INC / 387 00	12 900 000 4 657100	- 60 463 59	000	60 463 59	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	STEWART ENTERPRISES INC CL A COM CUSIP 860370105 INVESTMENT TECHNOLOGY GROUP INC / 258 00	8 600 000 4 725800	40 899 88	000	40 899 88	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	STRYKER CORP COM CUSIP 863667101 GOLDMAN SACHS & COMPANY	3,000 000 58 239000	174 717 00	000	174 717 00	0 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR. CUSIP 866810104 GOLDMAN SACHS & COMPANY	7 400 000 8 042000	- 59 510 80	000	59 510 80	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 GOLDMAN SACHS & COMPANY	100 000 6 340000	- 634 00	000	634 00	0 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 DEUTSCHE BANK SECURITIES INC	8 600 000 4 190000	36 034 00	000	36 034 00	0 00	0 00	0 00	0 00
16 May 02 21 May 02 Settled	SUN TR BANKS INC COM CUSIP 867914103 GOLDMAN SACHS & COMPANY / 12 00	400 000 68 832900	27 865 16	000	27 865 16	0 00	0 00	0 00	0 00
10 Jun 02 13 Jun 02 Settled	SUN TR BANKS INC COM CUSIP 867914103 SANDLER O NEILL & PARTNER / 3 00	100 000 87 385700	- 6 739 57	000	6 739 57	0 00	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	SUN TR BANKS INC COM CUSIP 867914103 SMITH BARNEY INC / 6 00	200 000 67 382100	- 13,482 42	000	13 482 42	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	SUN TR BANKS INC COM CUSIP 867914103 GOLDMAN SACHS & COMPANY	300 000 68 430000	- 20 529 00	000	20 529 00	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Market	Transaction	Total	Realized gain/loss
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Purchases

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Market	Transaction	Total	Realized gain/loss
28 Aug 02	SYBASE INC COM CUSIP 871130100			5 300 000	- 72.388 87				0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 159 00			13 827 900					0 00	0 00	0 00	0 00
30 Aug 02	SYBASE INC COM CUSIP 871130100			3 600 000	- 50 357 18				0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 108 00			13 858 100					0 00	0 00	0 00	0 00
22 Jul 02	SYMANTEC CORP COM CUSIP 871503108			200 000	6 332 00				0 00	0 00	0 00	0 00
25 Jun 02	DEUTSCHE BANK SECURITIES INC			31 660 000					0 00	0 00	0 00	0 00
29 Aug 02	SYMBOL TECHNOLOGIES INC COM CUSIP 871508107			8,100 000	- 75,960 99				0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 243 00			9 347 900					0 00	0 00	0 00	0 00
30 Aug 02	SYMBOL TECHNOLOGIES INC COM CUSIP 871508107			5,400 000	- 49,680 54				0 00	0 00	0 00	0 00
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 182 00			9 170 100					0 00	0 00	0 00	0 00
13 Mar 02	TARGET CORP COM CUSIP 87812E108			300 000	13 133 70				0 00	0 00	0 00	0 00
18 Mar 02	GOLDMAN SACHS & COMPANY			43 779 000					0 00	0 00	0 00	0 00
17 Jun 02	TARGET CORP COM CUSIP 87812E108			1 700 000	- 87 014 00				0 00	0 00	0 00	0 00
20 Jun 02	GOLDMAN SACHS & COMPANY			39 420 000					0 00	0 00	0 00	0 00
2 Jan 02	TCF FNCL CORP COM CUSIP 872275102			300 000	- 14,180 18				0 00	0 00	0 00	0 00
7 Jan 02	PUTNAM LOVELL DE GUARDIOLA / 8 00			47 270 600					0 00	0 00	0 00	0 00
3 Jan 02	TCF FNCL CORP COM CUSIP 872275102			100 000	- 4 801 38				0 00	0 00	0 00	0 00
8 Jan 02	UBS WARBURG LLC / 3 00			47 983 600					0 00	0 00	0 00	0 00
4 Jan 02	TCF FNCL CORP COM CUSIP 872275102			100 000	- 4 862 58				0 00	0 00	0 00	0 00
8 Jan 02	UBS WARBURG LLC / 4 80			48 576 600					0 00	0 00	0 00	0 00
7 Jan 02	TCF FNCL CORP COM CUSIP 872275102			300 000	14 674 50				0 00	0 00	0 00	0 00
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 8 00			48 895 000					0 00	0 00	0 00	0 00
29 Aug 02	TELEDYNE TECHNOLOGIES INC COM CUSIP 879360105			4,000 000	- 72,073 20				0 00	0 00	0 00	0 00
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 120 00			17 988 300					0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Purchases

Equities

30 Aug 02 5 Sep 02 Settled	TELEDYNE TECHNOLOGIES INC COM CUSIP 879360105 INVESTMENT TECHNOLOGY GROUP INC / 78 00	2 600 000 17 950000	- 46 748 00	000	46,748 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	TELLABS INC COM CUSIP 879664100 MERRILL LYNCH PIERCE FENNER & SMITH	4 000 000 17 385300	69 541 20	000	69 541 20	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	TERADYNE INC COM CUSIP 880770102 INVESTMENT TECHNOLOGY GROUP INC / 6 00	300 000 34 285000	- 10,291 50	000	10 291 50	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	TETRA TECHNOLOGIES INC DEL COM CUSIP 88162F105 INVESTMENT TECHNOLOGY GROUP INC / 93 00	3 100 000 20 105800	62 420 98	000	62 420 98	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	TETRA TECHNOLOGIES INC DEL COM CUSIP 88162F105 INVESTMENT TECHNOLOGY GROUP INC / 83 00	2,100 000 20 379300	42 859 53	000	42 859 53	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	TIDEWATER INC COM CUSIP 888423102 INVESTMENT TECHNOLOGY GROUP INC / 141 00	4 700 000 28 265300	132 987 91	000	132 987 91	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	TIDEWATER INC COM CUSIP 888423102 INVESTMENT TECHNOLOGY GROUP INC / 93 00	3,100 000 28 842300	89 814 13	000	89 814 13	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	TIMBERLAND CO CL A CUSIP 887100105 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 37 189300	- 26 053 51	000	26 053 51	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	TIMBERLAND CO CL A CUSIP 887100105 INVESTMENT TECHNOLOGY GROUP INC / 15 00	500 000 37 937000	- 18 983 50	000	18 983 50	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	TIMKEN CO COM CUSIP 887389104 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2 900 000 18 003100	52 295 89	000	52 295 99	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	TIMKEN CO COM CUSIP 887389104 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2 000 000 18 157500	36 375 00	000	36 375 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	TOO INC COM STK CUSIP 890333107 INVESTMENT TECHNOLOGY GROUP INC / 177 00	5 900 000 23 802300	141 200 57	000	141,200 57	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
30 Aug 02 5 Sep 02 Settled	TOO INC COM STK CUSIP 890333107 INVESTMENT TECHNOLOGY GROUP INC / 120 00	4,000 000 23 927100	- 85 828 40	000	95 828 40	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	TORO CO COM CUSIP 891092108 INVESTMENT TECHNOLOGY GROUP INC / 15 00	500 000 56 046000	- 28,038 00	000	28 038 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	TORO CO COM CUSIP 891092108 INVESTMENT TECHNOLOGY GROUP INC / 12 00	400 000 58 522500	- 22 621 00	000	22 621 00	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 DEUTSCHE BANK SECURITIES INC / 8 00	200 000 17 360110	- 3 478 02	000	3 478 02	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 DEUTSCHE BANK SECURITIES INC	12,700 000 13 520000	- 171,704 00	000	171 704 00	0 00	0 00	0 00
2 Aug 02 7 Aug 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 UBS WARBURG LLC / 8 00	200 000 14 072100	- 2 820 42	000	2 820 42	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	TRIBUNE CO COM CUSIP 896047107 UBS WARBURG LLC / 57 00	1 800 000 38 484000	73 176 60	000	73 176 60	0 00	0 00	0 00
14 Jan 02 17 Jan 02 Settled	TRIBUNE CO COM CUSIP 896047107 LEHMAN BROTHERS INC / 68 00	1 200 000 38 367300	46,108 76	000	46 108 76	0 00	0 00	0 00
29 Jan 02 1 Feb 02 Settled	TRIBUNE CO COM CUSIP 896047107 MERRILL LYNCH PIERCE FENNER & SMITH / 8 00	300 000 37 888400	- 11,374 92	000	11 374 92	0 00	0 00	0 00
21 Mar 02 28 Mar 02 Settled	TRIBUNE CO COM CUSIP 896047107 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00	100 000 45 948200	- 4 597 82	000	4,597 82	0 00	0 00	0 00
22 Mar 02 27 Mar 02 Settled	TRIBUNE CO COM CUSIP 896047107 MERRILL LYNCH PIERCE FENNER & SMITH / 3 00	100 000 44 885000	- 4,491 50	000	4 491 50	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
<i>Purchases</i>									
Equities									
1 Apr 02 4 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY / 3 00	100 000 45 154900	- 4 518 49	000	4 518 49	0 00	0 00	0 00	0 00
2 Apr 02 5 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY / 12 00	400 000 45 228300	18 103 32	000	18 103 32	0 00	0 00	0 00	0 00
2 Apr 02 5 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY / 12 00	400 000 45 228300	- 18 103 32	000	18 103 32	0 00	0 00	0 00	0 00
3 Apr 02 8 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY / 18 50	500 000 45 298900	- 22 667 95	000	22 667 95	0 00	0 00	0 00	0 00
4 Apr 02 9 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY / 3 20	100 000 45 284600	- 4 529 66	000	4 529 66	0 00	0 00	0 00	0 00
5 Apr 02 10 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY / 3 00	100 000 46 096900	- 4 612 69	000	4 612 69	0 00	0 00	0 00	0 00
5 Apr 02 10 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY / 6 00	200 000 46 096900	9 225 38	000	9 225 38	0 00	0 00	0 00	0 00
8 Apr 02 11 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY / 4 80	100 000 45 795200	4 584 32	000	4 584 32	0 00	0 00	0 00	0 00
8 Apr 02 11 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY / 38 40	800 000 45 795200	- 36 674 58	000	36 674 56	0 00	0 00	0 00	0 00
9 Apr 02 12 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY / 12 00	400 000 46 326300	- 18 542 52	000	18 542 52	0 00	0 00	0 00	0 00
10 Apr 02 15 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 EDWARDS A G / 6 00	200 000 46 658400	- 9 337 88	000	9 337 68	0 00	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	TRIBUNE CO COM CUSIP 896047107 GOLDMAN SACHS & COMPANY	1 100 000 45 752000	50 327 20	000	50 327 20	0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
27 Jun 02	TRIBUNE CO COM	300 000	- 12,749 31	000	12 749 31	0 00	0 00	0 00
2 Jul 02	CUSIP 896047107							
Settled	UBS WARBURG LLC / 8 00	42 467700						
28 Jun 02	TRIBUNE CO COM	900 000	- 39,502 98	000	39,502 98	0 00	0 00	0 00
3 Jul 02	CUSIP 896047107							
Settled	UBS WARBURG LLC / 27 00	43 862200						
1 Jul 02	TRIBUNE CO COM	600 000	- 28,171 48	000	28 171 48	0 00	0 00	0 00
5 Jul 02	CUSIP 896047107							
Settled	UBS WARBURG LLC / 27 00	43 574100						
2 Jul 02	TRIBUNE CO COM	600 000	- 25,570 32	000	25,570 32	0 00	0 00	0 00
8 Jul 02	CUSIP 896047107							
Settled	CITATION GROUP / 18 00	42 587200						
3 Jul 02	TRIBUNE CO COM	1 400 000	59 237 22	000	59,237 22	0 00	0 00	0 00
9 Jul 02	CUSIP 896047107							
Settled	CITATION GROUP / 42 00	42 282300						
8 Jul 02	TRIBUNE CO COM	200 000	- 8,771 58	000	8,771 58	0 00	0 00	0 00
11 Jul 02	CUSIP 896047107							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 8 00	43 827800						
8 Jan 02	TX INSTRS INC COM	1,800 000	- 53 024 58	000	53 024 58	0 00	0 00	0 00
11 Jan 02	CUSIP 882508104							
Settled	NUTMEG SECURITIES / 45 00	29 433100						
9 Jan 02	TX INSTRS INC COM	400 000	- 11 682 12	000	11 682 12	0 00	0 00	0 00
14 Jan 02	CUSIP 882508104							
Settled	MORGAN STANLEY & CO INC / 15 60	29 186300						
15 Jan 02	TX INSTRS INC COM	400 000	- 10 862 84	000	10,862 84	0 00	0 00	0 00
18 Jan 02	CUSIP 882508104							
Settled	ALLEN & COMPANY LLC / 12 00	27 127100						
5 Feb 02	TX INSTRS INC COM	300 000	- 8 956 50	000	8,956 50	0 00	0 00	0 00
8 Feb 02	CUSIP 882508104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	29 835000						
6 Feb 02	TX INSTRS INC COM	400 000	- 11,843 28	000	11,843 28	0 00	0 00	0 00
11 Feb 02	CUSIP 882508104							
Settled	NUTMEG SECURITIES / 8 80	29 586200						
13 Mar 02	TX INSTRS INC COM	1 700 000	- 55 148 30	000	55 148 30	0 00	0 00	0 00
18 Mar 02	CUSIP 882508104							
Settled	GOLDMAN SACHS & COMPANY	32 438000						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
29 Aug 02 4 Sep 02 Settled	U S RESTAURANT PPTYS INC COM CUSIP 902971100 INVESTMENT TECHNOLOGY GROUP INC / 57 00	1 900 000 14 772600	- 28 124 84	000	28 124 94	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	U S RESTAURANT PPTYS INC COM CUSIP 902971100 INVESTMENT TECHNOLOGY GROUP INC / 39 00	1 300 000 14 868500	19 368 05	000	19 368 05	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	UGI CORP NEW COM CUSIP 902681105 INVESTMENT TECHNOLOGY GROUP INC / 39 00	1 300 000 34 275400	- 44 597 02	000	44 597 02	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	UGI CORP NEW COM CUSIP 902681105 INVESTMENT TECHNOLOGY GROUP INC / 27 00	900 000 35 085600	- 31 604 04	000	31 604 04	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	UICI COM CUSIP 902737105 INVESTMENT TECHNOLOGY GROUP INC / 81 00	2 700 000 18 295700	- 49 478 39	000	49 478 39	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	UICI COM CUSIP 902737105 INVESTMENT TECHNOLOGY GROUP INC / 54 00	1 800 000 18 194400	- 32 803 92	000	32 803 92	0 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	UN PAC CORP COM CUSIP 907818108 CREDIT SUISSE FIRST BOSTON CORPORATION / 60 30	900 000 58 064100	- 52 317 99	000	52 317 99	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	UN PAC CORP COM CUSIP 907818108 INVESTMENT TECHNOLOGY GROUP INC / 18 00	800 000 60 015000	- 48 028 00	000	48 028 00	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	UN PAC CORP COM CUSIP 907818108 CREDIT SUISSE FIRST BOSTON CORPORATION / 24 00	400 000 59 964200	- 24 009 68	000	24 009 68	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	UN PAC CORP COM CUSIP 907818108 INVESTMENT TECHNOLOGY GROUP INC / 2 00	100 000 60 940000	- 6 096 00	000	6 096 00	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	UN PAC CORP COM CUSIP 907818108 GOLDMAN SACHS & COMPANY	900 000 81 139000	- 55 025 10	000	55 025 10	0 00	0 00	0 00	0 00

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Market Transaction Total
 Settle date Settle date Settle date Settle date Settle date Settle date Settle date Settle date Settle date Settle date Settle date
 Realized gain/loss

Purchases

Equities

8 Jan 02	UN PLANTERS CORP COM	CUSIP 808068109		100 000	- 4 513 99	4 513 99	0 00	0 00	0 00	0 00
11 Jan 02	CUSIP 808068109									
11 Jan 02	NUTMEG SECURITIES / 2 50			45 114800						
12 Apr 02	UNITED DOMINION REAL ESTATE COM	CUSIP 810187102		400 000	- 6,718 00	6 718 00	0 00	0 00	0 00	0 00
17 Apr 02	CREDIT SUISSE FIRST BOSTON CORPORATION /									
17 Apr 02	CUSIP 810187102									
12 Apr 02	UNITED DOMINION REAL ESTATE COM	CUSIP 810187102		1 300 000	- 21,504 89	21 504 89	0 00	0 00	0 00	0 00
17 Apr 02	CUSIP 810187102									
17 Apr 02	INVESTMENT TECHNOLOGY GROUP INC / 32 50			18 517300						
18 Jul 02	UNITED PARCEL SVC INC CL B	CUSIP 811312108		900 000	- 54,484 94	54 484 94	0 00	0 00	0 00	0 00
18 Jul 02	CUSIP 811312108									
18 Jul 02	UBS WARBURG LLC / 27 00			60 486600						
17 Jul 02	UNITED PARCEL SVC INC CL B	CUSIP 811312108		3,600 000	218 782 08	218 782 08	0 00	0 00	0 00	0 00
17 Jul 02	CUSIP 811312108									
22 Jul 02	UBS WARBURG LLC / 180 00			60 722800						
17 Jul 02	UNITED PARCEL SVC INC CL B	CUSIP 811312108		1 900 000	- 115 388 00	115 388 00	0 00	0 00	0 00	0 00
22 Jul 02	CUSIP 811312108									
22 Jul 02	LIQUINET INC / 38 00			60 700000						
17 Jul 02	UNITED PARCEL SVC INC CL B	CUSIP 811312108		200 000	- 12 154 58	12,154 58	0 00	0 00	0 00	0 00
17 Jul 02	CUSIP 811312108									
22 Jul 02	UBS WARBURG LLC / 10 00			60 722800						
18 Jul 02	UNITED PARCEL SVC INC CL B	CUSIP 811312108		100 000	- 6 141 51	6 141 51	0 00	0 00	0 00	0 00
23 Jul 02	CUSIP 811312108									
23 Jul 02	UBS WARBURG, LLC / 3 00			61 385100						
18 Jul 02	UNITED PARCEL SVC INC CL B	CUSIP 811312108		800 000	49 132 08	49 132 08	0 00	0 00	0 00	0 00
18 Jul 02	CUSIP 811312108									
23 Jul 02	UBS WARBURG LLC / 24 00			61 385100						
18 Jul 02	UNITED PARCEL SVC INC CL B	CUSIP 811312108		300 000	- 18 424 53	18 424 53	0 00	0 00	0 00	0 00
18 Jul 02	CUSIP 811312108									
23 Jul 02	UBS WARBURG LLC / 9 00			61 385100						
18 Jul 02	UNITED PARCEL SVC INC CL B	CUSIP 811312108		200 000	- 12 440 36	12 440 36	0 00	0 00	0 00	0 00
18 Jul 02	CUSIP 811312108									
24 Jul 02	SMITH BARNAY INC / 6 00			62 171800						
18 Jul 02	UNITED PARCEL SVC INC CL B	CUSIP 811312108		400 000	- 24 880 72	24 880 72	0 00	0 00	0 00	0 00
18 Jul 02	CUSIP 811312108									
24 Jul 02	SMITH BARNAY INC / 12 00			62 171800						

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
19 Jul 02 24 Jul 02 Settled	UNITED PARCEL SVC INC CL B CUSIP 911312106 SMITH BARNEY INC / 30 00	1,000 000 62 171800	- 62 201 80	000	62 201 80	0 00	0 00	0 00
19 Jul 02 24 Jul 02 Settled	UNITED PARCEL SVC INC CL B CUSIP 911312106 GOLDMAN SACHS & COMPANY	800 000 86 950000	- 53,560 00	000	53 560 00	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	UNITED PARCEL SVC INC CL B CUSIP 911312106 GOLDMAN SACHS & COMPANY / 78 00	2,600 000 64 136100	- 166 831 88	000	166 831 86	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	UNITED PARCEL SVC INC CL B CUSIP 911312106 DEUTSCHE BANK SECURITIES INC	1 600 000 63 240000	- 101 184 00	000	101 184 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 91324P102 GOLDMAN SACHS & COMPANY	500 000 73 689000	38 844 50	000	36 844 50	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	UNUMPROVIDENT CORP COM CUSIP 91529Y106 DEUTSCHE BANK SECURITIES INC	1 600 000 19 630000	- 31 408 00	000	31,408 00	0 00	0 00	0 00
20 Aug 02 23 Aug 02 Settled	UNUMPROVIDENT CORP COM CUSIP 91529Y106 SBS FINANCIAL GROUP, INC / 12 50	500 000 23 015200	- 11 520 10	000	11 520 10	0 00	0 00	0 00
20 Aug 02 4 Sep 02 Settled	UNVL HLTH RLTY INC TR SH BEN INT CUSIP 91359E105 INVESTMENT TECHNOLOGY GROUP INC / 33 00	1 100 000 27 235900	- 29 992 49	000	29 992 49	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	UNVL HLTH RLTY INC TR SH BEN INT CUSIP 91359E105 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 27 134300	19 015 01	000	19,015 01	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	URSTADT BIDDLE PPTYS INC CL A CUSIP 917286205 INVESTMENT TECHNOLOGY GROUP INC / 177 00	5,900 000 11 239300	- 66 488 87	000	66 488 87	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	URSTADT BIDDLE PPTYS INC CL A CUSIP 917286205 INVESTMENT TECHNOLOGY GROUP INC / 120 00	4 000 000 11 438300	45 865 20	000	45 865 20	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	UTD STATIONERS INC COM CUSIP 913004107 INVESTMENT TECHNOLOGY GROUP INC / 156 00	5 200 000 27 092300	- 141 035 98	000	141 035 96	0 00	0 00	0 00

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 Realized gain/loss

Purchases

Equities

30 Aug 02	Settled	UTD STATIONERS INC COM	CUSIP 913004107	3,400,000	- 84 101 12	000	84 101 12	0.00	0.00	0.00
5 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 102 00	CUSIP 913004107	27 646800		000		0.00	0.00	0.00
3 Jun 02	Settled	UTD STS STL CORP NEW COM	CUSIP 912909108	1,100,000	23 384 13	000	23 384 13	0.00	0.00	0.00
6 Jun 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 27 50	CUSIP 912909108	21 233300		000		0.00	0.00	0.00
4 Jun 02	Settled	UTD STS STL CORP NEW COM	CUSIP 912909108	400,000	- 8 340 28	000	8,340 28	0.00	0.00	0.00
7 Jun 02	Settled	JACKSON PARTNERS AND ASSOCIATES INC / 10 00	CUSIP 912909108	20 825700		000		0.00	0.00	0.00
5 Jun 02	Settled	UTD STS STL CORP NEW COM	CUSIP 912909108	800,000	17 321 76	000	17,321 76	0.00	0.00	0.00
10 Jun 02	Settled	WILLIAMS CAPITAL GROUP LP / 20 00	CUSIP 912909108	21 627200		000		0.00	0.00	0.00
8 Jun 02	Settled	UTD STS STL CORP NEW COM	CUSIP 912909108	2 100,000	45 495 03	000	45,495 03	0.00	0.00	0.00
11 Jun 02	Settled	SBS FINANCIAL GROUP INC / 52 50	CUSIP 912909108	21 639300		000		0.00	0.00	0.00
10 Jun 02	Settled	UTD STS STL CORP NEW COM	CUSIP 912909108	1,000,000	- 21,548 60	000	21,548 60	0.00	0.00	0.00
13 Jun 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 25 00	CUSIP 912909108	21 523600		000		0.00	0.00	0.00
11 Jun 02	Settled	UTD STS STL CORP NEW COM	CUSIP 912909108	400,000	- 8 251 58	000	8,251 58	0.00	0.00	0.00
14 Jun 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 10 00	CUSIP 912909108	20 603900		000		0.00	0.00	0.00
8 Jan 02	Settled	UTD TECHNOLOGIES CORP COM	CUSIP 913017109	100,000	- 6 592 98	000	6,592 98	0.00	0.00	0.00
11 Jan 02	Settled	NUTMEG SECURITIES / 2 50	CUSIP 913017109	65 904600		000		0.00	0.00	0.00
5 Feb 02	Settled	UTD TECHNOLOGIES CORP COM	CUSIP 913017109	1,300,000	- 88 393 50	000	88,393 50	0.00	0.00	0.00
8 Feb 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 28 00	CUSIP 913017109	87 975000		000		0.00	0.00	0.00
6 Feb 02	Settled	UTD TECHNOLOGIES CORP COM	CUSIP 913017109	300,000	- 20 214 00	000	20,214 00	0.00	0.00	0.00
11 Feb 02	Settled	INSTINET / 3 00	CUSIP 913017109	87 370000		000		0.00	0.00	0.00
6 Feb 02	Settled	UTD TECHNOLOGIES CORP COM	CUSIP 913017109	600,000	40 658 00	000	40,658 00	0.00	0.00	0.00
11 Feb 02	Settled	NUTMEG SECURITIES / 12 00	CUSIP 913017109	67 740000		000		0.00	0.00	0.00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Transtation	Total	
Purchases									
Equities									
20 Mar 02 25 Mar 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 3 00	100 000 73 870600	- 7 390 08	000	7 390 06	0 00	0 00	0 00	0 00
21 Mar 02 26 Mar 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 9 00	300 000 72 567400	21 779 22	000	21 779 22	0 00	0 00	0 00	0 00
27 Mar 02 2 Apr 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 CL KING & ASSOCIATES / 6 00	200 000 73 000800	14 606 16	000	14 606 16	0 00	0 00	0 00	0 00
3 Apr 02 8 Apr 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 JACKSON PARTNERS AND ASSOCIATES INC / 27 00	900 000 73 165300	85 875 77	000	65 875 77	0 00	0 00	0 00	0 00
4 Apr 02 9 Apr 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 JACKSON PARTNERS AND ASSOCIATES INC / 27 00	900 000 73 168900	- 65 879 01	000	65 879 01	0 00	0 00	0 00	0 00
3 Jun 02 6 Jun 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 GERARD KLAIDER MATTISON & COMPANY / 3 00	100 000 68 825700	6 885 57	000	6 885 57	0 00	0 00	0 00	0 00
11 Jun 02 14 Jun 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 CL KING & ASSOCIATES / 15 00	500 000 69 691900	- 34 860 95	000	34 860 95	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 GOLDMAN SACHS & COMPANY	200 000 69 540000	- 13 908 00	000	13,908 00	0 00	0 00	0 00	0 00
14 Aug 02 19 Aug 02 Settled	UTD TECHNOLOGIES CORP COM CUSIP 913017109 UBS WARBURG LLC / 15 00	500 000 59 017800	29 523 90	000	29 523 90	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	VALASSIS COMMUNICATIONS INC COM CUSIP 918866104 INVESTMENT TECHNOLOGY GROUP INC / 129 00	4 300 000 37 903700	- 163,114 91	000	163 114 91	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	VALASSIS COMMUNICATIONS INC COM CUSIP 918866104 INVESTMENT TECHNOLOGY GROUP INC / 87 00	2 900 000 38 199700	- 110 866 13	000	110 866 13	0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
14 Mar 02 19 Mar 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 UBS WARBURG LLC / 9 00	200 000 47 957600	- 9,800 52	000	9,800 52	0 00	0 00	0 00	0 00
21 Mar 02 26 Mar 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 MERRILL LYNCH PIERCE FENNER & SMITH / 32 40	800 000 48 058900	- 28,887 74	000	28,887 74	0 00	0 00	0 00	0 00
24 Apr 02 29 Apr 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 MERRILL LYNCH PIERCE FENNER & SMITH / 34 80	600 000 46 058000	- 27,669 60	000	27 669 60	0 00	0 00	0 00	0 00
2 May 02 7 May 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 UBS WARBURG LLC / 6 00	200 000 41 878000	8,381 60	000	8,381 60	0 00	0 00	0 00	0 00
3 May 02 8 May 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 UBS WARBURG LLC / 49 40	1 300 000 42 442800	- 55 225 04	000	55 225 04	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	VALMONT INDS INC COM CUSIP 920253101 INVESTMENT TECHNOLOGY GROUP INC / 30 00	1,000 000 24 258500	24 288 50	000	24 288 50	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	VALMONT INDS INC COM CUSIP 920253101 INVESTMENT TECHNOLOGY GROUP INC / 21 00	700 000 24 927100	17,469 97	000	17 469 97	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	VALSPAR CORP COM CUSIP 920355104 INVESTMENT TECHNOLOGY GROUP INC / 90 00	3 000 000 39 497000	118,581 00	000	118 581 00	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	VALSPAR CORP COM CUSIP 920355104 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2,000 000 40 442500	- 80,945 00	000	80,945 00	0 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	VALUEVISION MEDIA CUSIP 82047K107 INVESTMENT TECHNOLOGY GROUP INC / 105 00	3,500 000 14 237600	- 49 938 60	000	49 936 60	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	VALUEVISION MEDIA CUSIP 82047K107 INVESTMENT TECHNOLOGY GROUP INC / 72 00	2 400 000 14 511300	- 34 899 12	000	34 899 12	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
29 Aug 02 4 Sep 02 Settled	VECTREN CORP COM CUSIP 92240G101 INVESTMENT TECHNOLOGY GROUP INC / 57 00	1,900 000 23 455300	44 622 07	000	44 622 07	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	VECTREN CORP COM CUSIP 92240G101 INVESTMENT TECHNOLOGY GROUP INC / 39 00	1 300 000 23 708500	- 30 860 05	000	30 880 05	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	VERITAS SOFTWARE CORP COM CUSIP 923438109 GOLDMAN SACHS & COMPANY	1 700 000 35 942000	61 101 40	000	61 101 40	0 00	0 00	0 00
28 Jun 02 3 Jul 02 Settled	VIACOM COM CL B CUSIP 925524308 UBS WARBURG LLC / 30 00	1 000 000 44 043700	- 44 073 70	000	44 073 70	0 00	0 00	0 00
1 Jul 02 5 Jul 02 Settled	VIACOM COM CL B CUSIP 925524308 UBS WARBURG LLC / 19 80	600 000 42 685400	25 831 04	000	25,631 04	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	VITESSE SEMICONDUCTOR CORP COM CUSIP 928497106 GOLDMAN SACHS & COMPANY	2 600 000 8 629000	- 22 435 40	000	22 435 40	0 00	0 00	0 00
12 Apr 02 17 Apr 02 Settled	VORNADO RLTY TR COM CUSIP 929042109 GOLDMAN SACHS & COMPANY	300 000 47 172000	14 151 60	000	14 151 60	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	WA MUT INC COM CUSIP 939322103 INVESTMENT TECHNOLOGY GROUP INC / 27 50	1 100 000 37 993200	- 41 820 02	000	41 820 02	0 00	0 00	0 00
20 Jun 02 25 Jun 02 Settled	WA MUT INC COM CUSIP 939322103 SMITH BARNEY INC / 18 00	300 000 38 041600	- 11 430 48	000	11 430 48	0 00	0 00	0 00
21 Jun 02 26 Jun 02 Settled	WA MUT INC COM CUSIP 939322103 INVESTMENT TECHNOLOGY GROUP INC / 7 50	300 000 38 024400	- 11 414 82	000	11 414 82	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	WA MUT INC COM CUSIP 939322103 DEUTSCHE BANK SECURITIES INC	2 200 000 33 520000	73 744 00	000	73 744 00	0 00	0 00	0 00
24 Jul 02 29 Jul 02 Settled	WA MUT INC COM CUSIP 939322103 CITATION GROUP / 15 00	500 000 32 234600	16 132 30	000	16 132 30	0 00	0 00	0 00

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Realized gain/loss

Transaction amount

Accrued interest

Market

Translation

Total

Purchases

Equities

Trade date	Settle date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Principal	Accrued interest	Cost	Market	Translation	Total
13 May 02		WAL-MART STORES INC COM	CUSIP 831142103		200 000	- 10,884 12	10 994 12	0 00	0 00	0 00	0 00	0 00
16 May 02		BRIDGE TRADING COMPANY / 6 00			54 940600							
7 Jan 02		WALGREEN CO COM	CUSIP 931422108		400 000	- 14 042 00	14,042 00	0 00	0 00	0 00	0 00	0 00
10 Jan 02		INVESTMENT TECHNOLOGY GROUP INC / 8 00			35 085000							
13 Mar 02		WALGREEN CO COM	CUSIP 931422108		500 000	- 19,869 50	19,868 50	0 00	0 00	0 00	0 00	0 00
18 Mar 02		GOLDMAN SACHS & COMPANY			39 739000							
29 Aug 02		WASH FED INC COM	CUSIP 838824109		2,800 000	- 73 992 92	73 992 92	0 00	0 00	0 00	0 00	0 00
4 Sep 02		INVESTMENT TECHNOLOGY GROUP INC / 87 00			25 484800							
30 Aug 02		WASH FED INC COM	CUSIP 838824109		2 000 000	- 51,670 00	51,670 00	0 00	0 00	0 00	0 00	0 00
5 Sep 02		INVESTMENT TECHNOLOGY GROUP INC / 80 00			25 805000							
12 Apr 02		WASTE MGMT INC DEL COM STK	CUSIP 94106L109		300 000	- 7 881 60	7 881 60	0 00	0 00	0 00	0 00	0 00
17 Apr 02		GOLDMAN SACHS & COMPANY			28 272000							
28 Aug 02		WATTS INDS INC CL A	CUSIP 942748102		1 300 000	23 558 00	23 558 00	0 00	0 00	0 00	0 00	0 00
4 Sep 02		INVESTMENT TECHNOLOGY GROUP INC / 38 00			18 090000							
30 Aug 02		WATTS INDS INC CL A	CUSIP 942748102		800 000	14 328 00	14,328 00	0 00	0 00	0 00	0 00	0 00
5 Sep 02		INVESTMENT TECHNOLOGY GROUP INC / 24 00			17 880000							
28 Aug 02		WEBEX INC COM	CUSIP 94767L109		4,300 000	- 62,297 11	62,297 11	0 00	0 00	0 00	0 00	0 00
4 Sep 02		INVESTMENT TECHNOLOGY GROUP INC / 129 00			14 457700							
30 Aug 02		WEBEX INC COM	CUSIP 94767L109		2 800 000	- 41 844 00	41 844 00	0 00	0 00	0 00	0 00	0 00
5 Sep 02		INVESTMENT TECHNOLOGY GROUP INC / 84 00			14 850000							
28 Aug 02		WEBSENSE INC COM STK ISIN# US9476841062			2 100 000	- 34 353 80	34,353 80	0 00	0 00	0 00	0 00	0 00
4 Sep 02		INVESTMENT TECHNOLOGY GROUP INC / 83 00			18 329000							
30 Aug 02		WEBSENSE INC COM STK ISIN# US9476841062			1 400 000	- 23 815 54	23 815 54	0 00	0 00	0 00	0 00	0 00
5 Sep 02		CUSIP 947684108			18 981100							

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Transtation	Total	
<i>Purchases</i>									
Equities									
29 Aug 02 4 Sep 02 Settled	WEBSTER FNCL CORP WATERBURY CONN COM CUSIP 947890109 INVESTMENT TECHNOLOGY GROUP INC / 60 00	2 000 000 37 925000	- 75 910 00	000	75 910 00	0 00	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	WEBSTER FNCL CORP WATERBURY CONN COM CUSIP 947890109 INVESTMENT TECHNOLOGY GROUP INC / 42 00	1 400 000 38 360700	53 746 98	000	53 746 98	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4-97 CUSIP 94973H108 GOLDMAN SACHS & COMPANY	1,200 000 124 039000	148 846 80	000	148 846 80	0 00	0 00	0 00	0 00
20 Aug 02 23 Aug 02 Settled	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8 4-97 CUSIP 94973H108 SMITH BARNEY INC / 3 00	100 000 75 355000	7,538 50	000	7 538 50	0 00	0 00	0 00	0 00
2 Jan 02 7 Jan 02 Settled	WELLS FARGO & CO NEW COM STK CUSIP 949746101 MORGAN STANLEY & CO INC / 54 00	1 800 000 43 167400	77 755 32	000	77 755 32	0 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	WELLS FARGO & CO NEW COM STK CUSIP 949746101 UBS WARBURG LLC / 95 00	2 500 000 43 558600	108,991 50	000	108 991 50	0 00	0 00	0 00	0 00
7 Jan 02 10 Jan 02 Settled	WELLS FARGO & CO NEW COM STK CUSIP 949746101 INVESTMENT TECHNOLOGY GROUP INC / 10 00	500 000 43 949000	21 984 50	000	21 984 50	0 00	0 00	0 00	0 00
8 Jan 02 11 Jan 02 Settled	WELLS FARGO & CO NEW COM STK CUSIP 949746101 DRESDNER SECURITIES / 69 00	2 300 000 43 714700	100 612 81	000	100 612 81	0 00	0 00	0 00	0 00
21 May 02 24 May 02 Settled	WELLS FARGO & CO NEW COM STK CUSIP 949746101 DEUTSCHE BANK SECURITIES INC	600 000 52 660000	- 31 596 00	000	31 596 00	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	WELLS FARGO & CO NEW COM STK CUSIP 949748101 GOLDMAN SACHS & COMPANY	400 000 51 560000	20 624 00	000	20 624 00	0 00	0 00	0 00	0 00
24 Jun 02 27 Jun 02 Settled	WELLS FARGO & CO NEW COM STK CUSIP 949746101 INVESTMENT TECHNOLOG / GROUP INC / 5 00	200 000 50 711800	- 10 147 36	000	10 147 36	0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
22 Jul 02 Settled	WELLS FARGO & CO NEW COM STK CUSIP 849748101 DEUTSCHE BANK SECURITIES INC	900 000 44 540000	- 40,086 00	000	40 086 00	0 00	0 00	0 00
5 Aug 02 Settled	WENDY S INTL INC COM CUSIP 850590109 LEGG MASON WOOD WALKER INC / 12 00	400 000 34 767200	- 13,918 88	000	13,918 88	0 00	0 00	0 00
7 Aug 02 Settled	WENDY S INTL INC COM CUSIP 850590109 MORGAN STANLEY & CO INC / 51 00	1,500 000 36 751900	- 55 178 85	000	55 178 85	0 00	0 00	0 00
8 Aug 02 Settled	WENDY S INTL INC COM CUSIP 850590109 MORGAN STANLEY & CO INC / 21 00	700 000 36 882400	- 25 838 68	000	25,838 68	0 00	0 00	0 00
12 Aug 02 Settled	WENDY S INTL INC COM CUSIP 850590109 MORGAN STANLEY & CO INC / 15 00	500 000 38 148700	19 089 35	000	19 089 35	0 00	0 00	0 00
7 Jan 02 Settled	WILLIAMS CO INC COM CUSIP 869457100 INVESTMENT TECHNOLOGY GROUP INC / 18 00	800 000 25 097500	- 20 094 00	000	20 094 00	0 00	0 00	0 00
8 Jan 02 Settled	WILLIAMS CO INC COM CUSIP 869457100 INSTINET / 10 00	1 000 000 25 000000	- 25 010 00	000	25 010 00	0 00	0 00	0 00
8 Jan 02 Settled	WILLIAMS CO INC COM CUSIP 869457100 MCDONALD AND COMPANY / 84 00	2 800 000 25 000000	- 70 084 00	000	70 084 00	0 00	0 00	0 00
5 Feb 02 Settled	WORLDCOM INC/WORLDCO CUSIP 88157D108 INVESTMENT TECHNOLOGY GROUP INC / 200 00	10,000 000 7 775000	- 77,850 00	000	77,850 00	0 00	0 00	0 00
28 Aug 02 Settled	WORTHINGTON INDS INC COM CUSIP 881811102 INVESTMENT TECHNOLOGY GROUP INC / 207 00	6,900 000 17 547200	- 121,282 68	000	121 282 68	0 00	0 00	0 00
30 Aug 02 Settled	WORTHINGTON INDS INC COM CUSIP 881811102 INVESTMENT TECHNOLOGY GROUP INC / 138 00	4 600 000 18 145800	- 83,608 68	000	83,608 68	0 00	0 00	0 00
28 Aug 02 Settled	WSFS FINL CORP COM CUSIP 828328102 INVESTMENT TECHNOLOGY GROUP INC / 24 00	800 000 31 586300	- 25,301 04	000	25,301 04	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
30 Aug 02 5 Sep 02 Settled	WSFS FINL CORP COM CUSIP 929328102 INVESTMENT TECHNOLOGY GROUP INC / 15 00	500 000 30 904000	- 15 467 00	000	15 467 00	0 00	0 00	0 00	0 00
13 Mar 02 18 Mar 02 Settled	WYETH COM CUSIP 983024100 GOLDMAN SACHS & COMPANY	1 400 000 83 339000	88 674 60	000	88 674 60	0 00	0 00	0 00	0 00
25 Apr 02 30 Apr 02 Settled	WYETH COM CUSIP 983024100 FIRST TENNESSEE SECURITIES / 54 00	900 000 61 046100	54 995 49	000	54 995 49	0 00	0 00	0 00	0 00
22 May 02 28 May 02 Settled	WYETH COM CUSIP 983024100 SIMMONS & COMPANY INTL / 6 00	200 000 57 685300	- 11 543 08	000	11 543 08	0 00	0 00	0 00	0 00
7 Jun 02 12 Jun 02 Settled	WYETH COM CUSIP 983024100 INVESTMENT TECHNOLOGY GROUP INC / 17 50	700 000 52 793600	36 973 02	000	36 973 02	0 00	0 00	0 00	0 00
9 Jul 02 12 Jul 02 Settled	WYETH COM CUSIP 983024100 GOLDMAN SACHS & COMPANY / 3 00	100 000 40 427600	4 045 78	000	4 045 76	0 00	0 00	0 00	0 00
13 Jun 02 18 Jun 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 CREDIT SUISSE FIRST BOSTON CORPORATION / 73 10	1,700 000 20 219000	- 34 445 40	000	34 445 40	0 00	0 00	0 00	0 00
25 Jun 02 28 Jun 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 INVESTMENT TECHNOLOGY GROUP INC / 25 00	1 000 000 15 171000	- 15,196 00	000	15 196 00	0 00	0 00	0 00	0 00
26 Jun 02 1 Jul 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 UTENDAHL CAPITAL PARTNERS / 5 00	200 000 15 387100	3 082 42	000	3 082 42	0 00	0 00	0 00	0 00
27 Jun 02 2 Jul 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 CREDIT SUISSE FIRST BOSTON CORPORATION / 70 30	1 900 000 16 149500	- 30 754 35	000	30 754 35	0 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	XILINX INC COM CUSIP 983919101 GOLDMAN SACHS & COMPANY	1,600 000 29 250000	- 46 800 00	000	46 800 00	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
<i>Purchases</i>								
Equities								
24 Jun 02 27 Jun 02 Settled	XILINX INC COM CUSIP 983918101 SMITH BARNEY INC / 33 00	1 100 000 24 356300	- 28 824 93	000	26 824 93	0 00	0 00	0 00
25 Jun 02 28 Jun 02 Settled	XILINX INC COM CUSIP 983918101 MERRILL LYNCH PIERCE FENNER & SMITH / 9 00	300 000 23 870500	- 7 170 15	000	7 170 15	0 00	0 00	0 00
18 Jul 02 23 Jul 02 Settled	XILINX INC COM CUSIP 983918101 DEUTSCHE BANK SECURITIES INC / 24 00	800 000 19 810600	- 15 712 48	000	15,712 48	0 00	0 00	0 00
22 Jul 02 25 Jul 02 Settled	XILINX INC COM CUSIP 983918101 DEUTSCHE BANK SECURITIES INC	5 500 000 20 120000	- 110 680 00	000	110 680 00	0 00	0 00	0 00
17 Jun 02 20 Jun 02 Settled	YUM BRANDS INC COM CUSIP 988498101 GOLDMAN SACHS & COMPANY	1 500 000 64 170000	- 98,255 00	000	96 255 00	0 00	0 00	0 00
29 Aug 02 4 Sep 02 Settled	ZEBRA TECHNOLOGIES CORP CL A CUSIP 989207105 INVESTMENT TECHNOLOGY GROUP INC / 75 00	2,500 000 54 666200	- 138,740 50	000	136 740 50	0 00	0 00	0 00
30 Aug 02 5 Sep 02 Settled	ZEBRA TECHNOLOGIES CORP CL A CUSIP 989207105 INVESTMENT TECHNOLOGY GROUP INC / 48 00	1 600 000 54 898100	- 87 884 98	000	87 884 98	0 00	0 00	0 00
10 Jul 02 15 Jul 02 Settled	3M CO COM CUSIP 88578Y101 CITATION GROUP / 6 00	200 000 127 590700	- 25,524 14	000	25,524 14	0 00	0 00	0 00
26 Jul 02 31 Jul 02 Settled	3M CO COM CUSIP 88578Y101 FULCRUM GROBAL PARTNERS LLC / 9 00	300 000 119 937800	- 35,990 34	000	35 990 34	0 00	0 00	0 00
5 Aug 02 8 Aug 02 Settled	3M CO COM CUSIP 88578Y101 SPEAR LEEDS AND KELLOGG / 8 00	200 000 118 653900	- 23,738 78	000	23 738 78	0 00	0 00	0 00
Total United States - USD			- 59,305,815 49	000	59,305,815 49	0 00	0 00	0 00
Total common stock			- 61,903,797 50	000	61,903,797 50	0 00	0 00	0 00
Total equities			- 61,903,797 50	000	61,903,797 50	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	

Purchases

Fixed Income

Government bonds

United States - USD

30 Jul 02	US TREAS NTS DTD 3/31/2001 4 25 DUE	20 000 000	20 620 85	000	20 620 85	0 00	0 00	0 00
30 Jul 02	03-31 2003 BEO							
Settled	CUSIP 9128276V9 MERRILL LYNCH GOVERNMENT	103 104250						
Total United States - USD			- 20,620 85	000	20,620 85	0 00	0 00	0 00
Total government bonds			- 20,620 85	000	20 620 85	0 00	0 00	0 00
Total fixed income			- 20,620 85	000	20,620 85	0 00	0 00	0 00
Total purchases		2,487,481 00	- 81,924,418 35	000	61,924,418 35	0 00	0 00	0 00

Sales

Equities

Common stock

Bermuda - USD

30 Aug 02	COOPER IND INC COM	2 000 000	65 440 00	000	91 910 00	16 470 00	0 00	16 470 00
13 Sep 02	CUSIP G24182100							
Settled		0 000000						
30 Aug 02	INGERSOLL RAND CO CL A	- 1 077 000	40 441 35	000	40 396 15	45 20	0 00	45 20
13 Sep 02	CUSIP G4776G101							
Settled		0 000000						
30 Aug 02	INGERSOLL RAND CO CL A	- 6 123 000	229 728 03	000	- 266 806 44	- 37 078 41	0 00	37 078 41
5 Sep 02	CUSIP G4776G101							
Settled	BEAR STEARNS SECURITIES CORP / 183 69 OTHER CHARGES 6 93	37 550000						
21 May 02	TYCO INTL LTD NEW COM	- 2 500 000	55 723 32	000	120 644 92	64 921 60	0 00	64 921 60
24 May 02	CUSIP 902124108							
Settled	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 68	22 290000						
3 Jun 02	TYCO INTL LTD NEW COM	400 000	7 155 78	000	17 547 24	10 391 46	0 00	10 391 46
6 Jun 02	CUSIP 902124108							
Settled	MORGAN STANLEY & CO INC / 12 00 OTHER CHARGES 22	17 920000						

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Realized gain/loss

Sales

Equities

5 Jun 02	TYCO INTL LTD NEW COM	CUSIP 902124108	MORGAN STANLEY & CO INC / 100 00	17 221700	OTHER CHARGES 1 87	3 600 000	61 888 25	- 133 623 10	- 71 734 85	0 00	- 71 734 85
10 Jun 02	TYCO INTL LTD NEW COM	CUSIP 902124108	OTHER CHARGES							0 00	- 71 734 85
10 Jun 02	TYCO INTL LTD NEW COM	CUSIP 902124108	MORGAN STANLEY & CO INC / 100 00	17 221700	OTHER CHARGES 1 87	3 600 000	61 888 25	- 133 623 10	- 71 734 85	0 00	- 71 734 85
10 Jun 02	TYCO INTL LTD NEW COM	CUSIP 902124108	OTHER CHARGES							0 00	- 71 734 85
15 Jul 02	TYCO INTL LTD NEW COM	CUSIP 902124108	CITATION GROUP / 38 00	13 478700	OTHER CHARGES 48	1 200 000	16 137 95	- 37 490 64	21 352 69	0 00	- 21 352 69
17 Jul 02	TYCO INTL LTD NEW COM	CUSIP 902124108	FIDELITY CAPITAL MARKETS / 12 00	13 949600	OTHER CHARGES 17	- 400 000	5 587 67	- 12 414 20	- 6 846 53	0 00	6 846 53
12 Jul 02	TYCO INTL LTD NEW COM	CUSIP 902124108	OTHER CHARGES							0 00	6 846 53
22 Jul 02	TYCO INTL LTD NEW COM	CUSIP 902124108	DEUTSCHE BANK SECURITIES INC	11 720000	OTHER CHARGES 25	- 700 000	8 203 75	- 21 485 54	- 13 281 78	0 00	- 13 281 78
25 Jul 02	TYCO INTL LTD NEW COM	CUSIP 902124108	OTHER CHARGES							0 00	- 13 281 78
30 Jul 02	TYCO INTL LTD NEW COM	CUSIP 902124108	UBS WARBURG LLC / 88 00	8 125000	OTHER CHARGES 79	- 3 200 000	25 903 21	- 95 802 88	- 69 899 67	0 00	- 69 899 67
25 Jul 02	TYCO INTL LTD NEW COM	CUSIP 902124108	OTHER CHARGES							0 00	- 69 899 67
29 Aug 02	TYCO INTL LTD NEW COM	CUSIP 902124108	INVESTMENT TECHNOLOGY GROUP INC / 458 00	15 879700	OTHER CHARGES 7 65	- 18 200 000	253 517 48	- 368 609 36	- 115 091 87	0 00	- 115 091 87
4 Sep 02	TYCO INTL LTD NEW COM	CUSIP 902124108	OTHER CHARGES							0 00	- 115 091 87
30 Aug 02	TYCO INTL LTD NEW COM	CUSIP 902124108	TYCO INTL LTD NEW COM	- 13 067 000		205 021 23	- 238 603 42	- 33 582 19		0 00	- 33 582 19
13 Sep 02	TYCO INTL LTD NEW COM	CUSIP 902124108	OTHER CHARGES							0 00	- 33 582 19
30 Aug 02	TYCO INTL LTD NEW COM	CUSIP 902124108	TYCO INTL LTD NEW COM	- 10 733 000		172 388 10	- 195 884 58	- 23 598 48		0 00	- 23 598 48
5 Sep 02	TYCO INTL LTD NEW COM	CUSIP 902124108	INVESTMENT TECHNOLOGY GROUP INC / 321 89	16 091800	OTHER CHARGES 5 20	- 10 733 000	172 388 10	- 195 884 58	- 23 598 48	0 00	- 23 598 48
30 Aug 02	TYCO INTL LTD NEW COM	CUSIP 902124108	OTHER CHARGES							0 00	- 23 598 48
Total Bermuda - USD						1,147,114 13	- 1,631,318 47	- 484,204 34	- 484,204 34	0 00	- 484,204 34
Canada - USD										0 00	- 484,204 34
18 Jan 02	ALCAN INC	CUSIP 013718105	RAYMOND JAMES / 27 00	35 024700	OTHER CHARGES 48	- 800 000	31 484 75	- 37 441 27	- 5 946 52	0 00	5,946 52
22 Jan 02	ALCAN INC	CUSIP 013718105	OTHER CHARGES							0 00	5,946 52

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

16 Jul 02 19 Jul 02 Settled	ALCAN INC CUSIP 013716105 FACTSET DATA SYSTEMS / 12 00 OTHER CHARGES 38	- 400 000 31 371400	12 538 18	000	16 482 52	3 946 34	0 00	- 3 846 34
18 Jul 02 23 Jul 02 Settled	ALCAN INC CUSIP 013716105 MORGAN STANLEY & CO INC / 44 40 OTHER CHARGES 1 14	1 200 000 31 511500	37,768 26	000	48 475 64	10 707 38	0 00	10 707 38
18 Jul 02 23 Jul 02 Settled	ALCAN INC CUSIP 013716105 LIQUIDNET INC / 8 00 OTHER CHARGES 39	- 400 000 31 700000	12,671 81	000	- 16 482 52	- 3 810 91	0 00	3 810 91
19 Jul 02 24 Jul 02 Settled	ALCAN INC CUSIP 013716105 CREDIT SUISSE FIRST BOSTON CORPORATION / 24 00 OTHER CHARGES 38	- 400 000 31 200000	12 455 62	000	15 468 80	3 013 18	0 00	3 013 18
22 Jul 02 25 Jul 02 Settled	ALCAN INC CUSIP 013716105 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 7 37	8 800 000 27 800000	244 632 83	000	- 292 934 31	48 301 68	0 00	48 301 68
5 Feb 02 8 Feb 02 Settled	BARRICK GOLD CORP CUSIP 067901108 INVESTMENT TECHNOLOGY GROUP INC / 26 00 OTHER CHARGES 37	- 1 300 000 18 605000	24 160 13	000	20 095 83	4 064 30	0 00	4 064 30
6 Feb 02 11 Feb 02 Settled	BARRICK GOLD CORP CUSIP 067901108 SMITH BARNEY INC / 123 00 OTHER CHARGES 1 17	4 100 000 18 866000	77 226 43	000	62 642 67	14 583 76	0 00	14 583 76
1 Mar 02 6 Mar 02 Settled	BARRICK GOLD CORP CUSIP 067901108 GOLDMAN SACHS & COMPANY / 12 00 OTHER CHARGES 11	400 000 18 100900	7,228 25	000	6 111 48	1 116 77	0 00	1 116 77
4 Mar 02 7 Mar 02 Settled	BARRICK GOLD CORP CUSIP 067901108 MORGAN STANLEY & CO INC / 9 00 OTHER CHARGES 08	- 300 000 17 759300	5 318 71	000	- 4 583 61	735 10	0 00	735 10

Portfolio Statement

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Investment Transaction Detail

Account number 2602475
Account Name ZZ'FREEDOM FORUM,INC JP MOR-SL

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Cost Market Translation Total
 Settled date Trade Status

Sales

Equities

5 Mar 02	Settled	BARRIK GOLD CORP	CUSIP 087901108	400 000	7 077 09	- 8,111 48	965 61	0 00	965 61		
8 Mar 02	Settled	JONES & ASSOCIATES / 12 00			17 723000						
5 Mar 02	Settled	BARRIK GOLD CORP	CUSIP 087901108	- 200 000	3,538 54	- 3 055 74	482 80	0 00	482 80		482 80
8 Mar 02	Settled	JONES & ASSOCIATES / 8 00			17 723000						
6 Mar 02	Settled	BARRIK GOLD CORP	CUSIP 087901108	- 200 000	3,585 84	3 055 74	530 20	0 00	530 20		530 20
11 Mar 02	Settled	JONES & ASSOCIATES / 8 00			17 860000						
13 Mar 02	Settled	BARRIK GOLD CORP	CUSIP 087901108	- 1 000 000	17 320 74	- 15 278 70	2,042 04	0 00	2,042 04		2,042 04
18 Mar 02	Settled	GOLDMAN SACHS & COMPANY			17 321000						
12 Apr 02	Settled	BARRIK GOLD CORP	CUSIP 087901108	- 900 000	15 891 72	- 13 750 83	2 140 89	0 00	2 140 89		2 140 89
17 Apr 02	Settled	GOLDMAN SACHS & COMPANY			17 658000						
22 Apr 02	Settled	BARRIK GOLD CORP	CUSIP 087901108	- 6 100 000	111 220 98	- 93 184 87	18 038 32	0 00	18 038 32		18 038 32
25 Apr 02	Settled	MORGAN STANLEY & CO INC / 341 60			19 295500						
21 May 02	Settled	BARRIK GOLD CORP	CUSIP 087901108	- 1 100 000	24 838 24	- 16 798 87	8 137 37	0 00	8 137 37		8 137 37
24 May 02	Settled	DEUTSCHE BANK SECURITIES INC			22 670000						
18 Jul 02	Settled	INCO LTD COM	CUSIP 453258402	- 1 600 000	30 288 92	- 33 383 72	3 084 80	0 00	3 084 80		- 3 084 80
18 Jul 02	Settled	RBC DAIN RAUSCHER / 88 00			18 897400						
18 Jul 02	Settled	INCO LTD COM	CUSIP 453258402	- 500 000	9 704 70	- 10 430 85	726 15	0 00	726 15		- 726 15
23 Jul 02	Settled	FACTSET DATA SYSTEMS / 45 00			19 500000						
		OTHER CHARGES									

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transtation	Total

Sales

Equities

18 Jul 02	INCO LTD COM	- 600 000	11 729 64	000	- 12 517 02	787 38	0 00	787 38
23 Jul 02	CUSIP 453258402							
Settled	LIQUIDNET INC / 12 00	19 570000						
	OTHER CHARGES	38						
22 Jul 02	INCO LTD COM	- 3 600 000	62 746 11	000	75 102 12	- 12 356 01	0 00	- 12 356 01
25 Jul 02	CUSIP 453258402							
Settled	DEUTSCHE BANK SECURITIES INC	17 430000						
	OTHER CHARGES	1 89						
31 Jan 02	NORTEL NETWORKS CORP NEW COM	- 11 200 000	79,202 98	000	96 320 00	17 117 04	0 00	17 117 04
5 Feb 02	CUSIP 656588102							
Settled	UBS WARBURG LLC / 515 20	7 117800						
	OTHER CHARGES	1 20						
6 Feb 02	NORTEL NETWORKS CORP NEW COM	- 21,000 000	125 473 10	000	170 602 42	45 129 32	0 00	- 45 129 32
11 Feb 02	CUSIP 656588102							
Settled	SMITH BARNEY INC / 1 155 00	8 030000						
	OTHER CHARGES	1 90						
22 Jul 02	NORTEL NETWORKS CORP NEW COM	- 67 000 000	64 988 04	000	101 270 00	36 281 96	0 00	36 281 96
25 Jul 02	CUSIP 656588102							
Settled	DEUTSCHE BANK SECURITIES INC	0 970000						
	OTHER CHARGES	1 96						
Total Canada - USD			1,033,207 30	000	1 171,580 81	- 138,373 51	0 00	138,373 51
Cayman Islands - USD								
2 Aug 02	ACE LTD ORD STK USD0 0416	- 100 000	3 104 83	000	2 957 45	147 48	0 00	147 48
7 Aug 02	CUSIP G0070K103							
Settled	UBS WARBURG LLC / 3 00	31 080300						
	OTHER CHARGES	10						
30 Aug 02	ACE LTD ORD STK USD0 0416	- 4 500 000	143 145 00	000	129 789 67	13 355 33	0 00	13 355 33
13 Sep 02	CUSIP G0070K103							
Settled		0 000000						
13 Mar 02	TRANSOCEAN INC	- 1 300 000	42 653 68	000	41 782 91	870 75	0 00	870 75
18 Mar 02	CUSIP G90078109							
Settled	GOLDMAN SACHS & COMPANY	32 811000						
	OTHER CHARGES	64						
13 May 02	TRANSOCEAN INC	1 600 000	60,825 20	000	49 266 68	11 658 52	0 00	11 658 52
16 May 02	CUSIP G90078109							
Settled	NEUBERGER AND BERMAN / 48 00	38 109400						
	OTHER CHARGES	1 84						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
17 Jun 02 20 Jun 02 Settled	TRANSOCEAN INC CUSIP G80078109 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 48	- 1 400 000	48,424 54	000	42 355 41	6 069 13	0 00	6 069 13
30 Aug 02 13 Sep 02 Settled	TRANSOCEAN INC CUSIP G90078109	- 4 500 000	110 250 00	000	127 422 78	- 17,172 78	0 00	- 17 172 78
14 Aug 02 19 Aug 02 Settled	XL CAP LTD SHS A CUSIP G98255105 MERRILL LYNCH PIERCE FENNER & SMITH / 45 00 OTHER CHARGES 3 30	- 1,500 000	109,442 85	000	- 138,198 90	- 28 754 05	0 00	- 28,754 05
15 Aug 02 20 Aug 02 Settled	XL CAP LTD SHS A CUSIP G98255105 MERRILL LYNCH PIERCE FENNER & SMITH / 3 00 OTHER CHARGES 23	- 100 000	7,826 41	000	- 8,926 89	- 1 300 28	0 00	1 300 28
Total Cayman Islands - USD			525,572 59	000	- 538,698 49	- 13,125 90	0 00	- 13,125 90
Netherlands - USD								
22 Jul 02 25 Jul 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 15 78	- 10,300 000	524 460 21	000	397,688 89	126 771 52	0 00	126 771 52
30 Jul 02 2 Aug 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 UBS WARBURG LLC / 39 00 OTHER CHARGES 2 09	- 1 300 000	69 309 82	000	- 47 847 43	21,382 19	0 00	21,362 19
31 Jul 02 5 Aug 02 Settled	ADR UNILEVER N V NY SHS NEW CUSIP 904784709 UBS WARBURG LLC / 12 00 OTHER CHARGES 68	- 400 000	22 428 32	000	- 14 753 06	7,873 28	0 00	7 873 28
3 Jan 02 8 Jan 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 ABN AMRO INCORPORATED LLC / 30 00 OTHER CHARGES 45	600 000	29,590 28	000	- 31 278 00	1 687 71	0 00	1 687 71

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

8 Jan 02 11 Jan 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 INSTINET / 10 00 OTHER CHARGES 73	- 1 000 000 48 470000	48 459 27	000	46 456 36	2 002 91	0 00	2 002 91
8 Jan 02 11 Jan 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 NUTMEG SECURITIES / 40 00 OTHER CHARGES 1 16	1 600 000 48 312600	77 259 00	000	46 750 13	30 508 87	0 00	30 508 87
10 Jan 02 15 Jan 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 ABN AMRO INCORPORATED LLC / 6 00 OTHER CHARGES 15	200 000 48 473900	9 688 63	000	4 070 25	5 618 38	0 00	5 618 38
11 Jan 02 18 Jan 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 CANTOR FITZGERALD & CO / 15 00 OTHER CHARGES 37	- 500 000 48 660600	24 314 93	000	10 175 62	14 139 31	0 00	14 139 31
28 Jan 02 31 Jan 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 UBS WARBURG LLC / 27 30 OTHER CHARGES 52	- 700 000 49 172700	34 393 07	000	14 245 88	20 147 19	0 00	20 147 19
29 Jan 02 1 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 UBS WARBURG LLC / 89 70 OTHER CHARGES 1 69	2 300 000 48 905500	112 391 28	000	46 807 87	65 583 39	0 00	65 583 39
30 Jan 02 4 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 UBS WARBURG LLC / 24 00 OTHER CHARGES 59	800 000 48 504400	38 778 93	000	16 281 00	22 497 93	0 00	22 497 93
31 Jan 02 5 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 UBS WARBURG LLC / 102 00 OTHER CHARGES 2 53	- 3 400 000 48 426800	187 946 59	000	69 194 25	98 752 34	0 00	98 752 34

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
4 Feb 02 7 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 KNIGHT SECURITIES L P / 48 00 OTHER CHARGES 1 21	- 1,600 000 50 112100	80 130 15	000	- 32 562 00	47,568 15	0 00	47 568 15
6 Feb 02 11 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 NUTMEG SECURITIES / 12 00 OTHER CHARGES 45	- 600 000 48 500000	29,687 55	000	- 12 210 75	17 478 80	0 00	17,478 80
11 Feb 02 14 Feb 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 ABN AMRO INCORPORATED LLC / 3 00 OTHER CHARGES 08	- 100 000 48 956800	4 892 60	000	2,035 13	2,857 47	0 00	2 857 47
18 Jul 02 19 Jul 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 LEHMAN BROTHERS INC / 110 20 OTHER CHARGES 3 93	- 2,900 000 44 913500	130,135 02	000	- 65,564 38	64 570 64	0 00	64 570 64
17 Jul 02 22 Jul 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 LEHMAN BROTHERS INC / 288 40 OTHER CHARGES 10 11	- 7,200 000 46 629800	335,458 05	000	146 529 00	188 929 05	0 00	188,929 05
18 Jul 02 23 Jul 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 UBS WARBURG LLC / 3 00 OTHER CHARGES 14	100 000 46 378800	4 634 72	000	- 2 035 12	2,599 60	0 00	2 599 60
22 Jul 02 25 Jul 02 Settled	ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR CUSIP 780257804 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 8 83	- 5,400 000 40 770000	220 151 37	000	109,820 75	110 330 82	0 00	110,330 82
Total Netherlands - USD			1,984,107.58	000	- 1,116,405 67	847,701 91	0 00	847,701 91

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Sales

Equities

Netherlands Antilles - USD

4 Feb 02	SCHLUMBERGER LTD COM STK	- 400 000	21 399 23	000	21 760 00	360 77	0 00	360 77
7 Feb 02	CUSIP 806857108							
Settled	KNIGHT SECURITIES L P / 12 00	53 528900						
	OTHER CHARGES 33							
Total Netherlands Antilles USD			21,399 23	000	- 21,760 00	- 360 77	0 00	360 77

Panama - USD

24 Jul 02	CARNIVAL CORP COM	- 600 000	14 187 47	000	18 790 12	4 602 65	0 00	4 602 65
29 Jul 02	CUSIP 143658102							
Settled	CITATION GROUP / 18 00	23 676500						
	OTHER CHARGES 43							
29 Aug 02	CARNIVAL CORP COM	5 100 000	124 437 77	000	158 298 80	33 861 13	0 00	33 861 13
4 Sep 02	CUSIP 143658102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 153 00	24 430300						
	OTHER CHARGES 3 78							
30 Aug 02	CARNIVAL CORP COM	3 582 000	87,541 44	000	96 002 56	- 8,461 12	0 00	- 8 461 12
5 Sep 02	CUSIP 143658102							
Settled	BEAR STEARNS, SECURITIES CORP / 107 46	24 470000						
	OTHER CHARGES 2 64							
30 Aug 02	CARNIVAL CORP COM	4 704 000	115,108 88	000	120 513 41	5 406 53	0 00	5 406 53
13 Sep 02	CUSIP 143658102							
Settled		0 000000						
30 Aug 02	CARNIVAL CORP COM	3 414 000	83 930 66	000	102 523 07	18 592 41	0 00	18 592 41
5 Sep 02	CUSIP 143658102							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 102 42	24 615000						
	OTHER CHARGES 2 53							
Total Panama - USD			425 204 22	000	- 496,128 06	- 70,923 84	0 00	- 70,923 84

United States - USD

13 Mar 02	##BOEING CO COM DO NOT USE SEE SEC	2 800 000	137 704 73	000	- 163 800 79	26 096 08	0 00	26 096 06
18 Mar 02	#2072785							
Settled	CUSIP 097023105	49 181000						
	GOLDMAN SACHS & COMPANY							
	OTHER CHARGES 2 07							
7 Jan 02	##RELIANT ENERGY INC COM	3,900 000	103 504 44	000	119 456 85	- 15 952 41	0 00	15 952 41
10 Jan 02	CUSIP 75952J108							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 78 00	26 580000						
	OTHER CHARGES 1 58							

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Jan 02 11 Jan 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 INSTINET / 4 00 OTHER CHARGES 17	- 400 000 26 850000	10,735 83	000	- 9,978 84	758 89	0 00	758 89
7 Mar 02 12 Mar 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00 OTHER CHARGES 08	- 200 000 24 260000	4 839 92	000	- 4 988 42	- 148 50	0 00	148 50
13 Mar 02 18 Mar 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 GOLDMAN SACHS & COMPANY OTHER CHARGES 23	- 600 000 24 911000	14 946 37	000	- 14 863 55	- 17 18	0 00	17 18
12 Apr 02 17 Apr 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 GOLDMAN SACHS & COMPANY OTHER CHARGES 08	- 100 000 24 428000	2,442 72	000	- 2 492 50	- 49 78	0 00	- 49 78
29 Aug 02 4 Sep 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 22	- 600 000 11 860000	7 097 78	000	- 8,687 24	- 2 589 46	0 00	2 589 48
30 Aug 02 5 Sep 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 BEAR, STEARNS SECURITIES CORP / 1 44 OTHER CHARGES 02	- 48 000 11 850000	567 34	000	- 774 98	- 207 64	0 00	- 207 64
30 Aug 02 5 Sep 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108 INVESTMENT TECHNOLOGY GROUP INC / 9 54 OTHER CHARGES 12	- 318 000 11 797800	3,738 86	000	- 5 134 24	1 395 38	0 00	1,395 38
30 Aug 02 13 Sep 02 Settled	##RELIANT ENERGY INC COM CUSIP 75952J108	- 1 934 000 0 000000	22 917 80	000	29,637 87	6 718 97	0 00	6,718 97
5 Feb 02 8 Feb 02 Settled	#REORG AMERN HOME PRODUCTS N/C TO WYETH 2948508 EFF 3/11/02 CUSIP 028609107 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 98	- 1 000 000 83 405000	63,384 04	000	- 62 803 95	580 09	0 00	580 09

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

8 Feb 02 11 Feb 02 Settled	#REORG AMERN HOME PRODUCTS N/C TO WYETH 2946508 EFF 3/11/02 CUSIP 026609107 NUTMEG SECURITIES / 5 00 OTHER CHARGES 20	- 200 000 63 443300	12 683 46	000	12 510 54	172 92	0 00	172 92
7 Feb 02 12 Feb 02 Settled	#REORG AMERN HOME PRODUCTS N/C TO WYETH 2946508 EFF 3/11/02 CUSIP 026609107 UBS WARBURG LLC / 8 00 OTHER CHARGES 19	200 000 63 268700	12 847 15	000	12 510 54	136 61	0 00	136 61
8 Jan 02 11 Jan 02 Settled	#REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/02CUSIP 204493100 NUTMEG SECURITIES / 7 50 OTHER CHARGES 08	300 000 11 510000	3 445 44	000	- 4,969 17	1 523 73	0 00	1 523 73
5 Feb 02 8 Feb 02 Settled	#REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/02CUSIP 204493100 INVESTMENT TECHNOLOGY GROUP INC / 140 00 OTHER CHARGES 1 26	- 7 000 000 11 908400	83 217 54	000	114 856 39	31 638 85	0 00	31 638 85
8 Feb 02 11 Feb 02 Settled	#REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/02CUSIP 204493100 M R BEAL AND COMPANY / 138 00 OTHER CHARGES 84	- 4,600 000 12 115900	55 594 30	000	74 117 00	18 522 70	0 00	18 522 70
31 May 02 5 Jun 02 Settled	#REORG GOLDEN ST BANCORP INC CASH MARGEREFF 11/7/02 CUSIP 381197102 GOLDMAN SACHS & COMPANY / 27 00 OTHER CHARGES 1 04	900 000 38 333300	34 471 83	000	25 101 00	9 370 93	0 00	9 370 93
8 Nov 02 8 Nov 02 Settled	#REORG GOLDEN ST BANCORP INC CASH MARGEREFF 11/7/02 CUSIP 381197102	2 600 000 0 000000	96 474 61	000	69 620 72	26 853 89	0 00	26 853 89
17 Jun 02 20 Jun 02 Settled	#REORG STILWELL FINL INC N/C TO JANUS CAP GROUP INC 2000928 EFF 1/2/03 CUSIP 860831106 SMITH BARNEY INC / 162 40 OTHER CHARGES 1 87	2 900 000 19 024300	55 008 40	000	90 135 28	35 128 88	0 00	35 128 88

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Account number 2602475
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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total
 Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Sales

Equities

18 Jun 02	#REGO STILWELL FINL INC N/C TO JANUS			- 1,600 000	30 237 32	46 261 14			- 16 023 82			- 16 023 82
21 Jun 02	CAP GROUP INC 2000928 EFF 1/2/03											
21 Jun 02	CUSIP 880831108											
	SMITH BARNY INC / 59 20											
	OTHER CHARGES											
30 Aug 02	#REGO STILWELL FINL INC N/C TO JANUS			- 300 000	4,182 00	7 403 37			- 3 221 37			3,221 37
13 Sep 02	CAP GROUP INC 2000828 EFF 1/2/03											
13 Sep 02	CUSIP 860831108											
13 Feb 02	#REGO WILLAMETTE INDS INC CASH MERGER			- 1 400 000	77 700 00	- 63 552 30			14,147 70			14,147 70
13 Feb 02	EFF 3/14/02											
13 Feb 02	CUSIP 888133107											
10 May 02	#REGO/A1A1 CORP REV SPLIT TO A1A1 CORP			- 400 000	5 438 18	- 12 109 58			- 6,671 39			6,671 39
10 May 02	NEW SEC #2000828 EFF 11/18/02											
10 May 02	CUSIP 001957109											
	BRIDGE TRADING COMPANY / 12 00											
	OTHER CHARGES											
10 May 02	#REGO/A1A1 CORP REV SPLIT TO A1A1 CORP			- 200 000	2,714 81	- 6 054 79			- 3 338 88			- 3 338 88
15 May 02	NEW SEC #2000828 EFF 11/18/02											
15 May 02	CUSIP 001857109											
	INVESTMENT TECHNOLOGY GROUP INC / 6 00											
	OTHER CHARGES											
21 May 02	#REGO/A1A1 CORP REV SPLIT TO A1A1 CORP			- 2 300 000	30,129 09	- 69,630 08			- 39 500 97			39 500 97
24 May 02	NEW SEC #2000828 EFF 11/18/02											
24 May 02	CUSIP 001857109											
	DEUTSCHE BANK SECURITIES INC											
	OTHER CHARGES											
30 Aug 02	#REGO/A1A1 CORP REV SPLIT TO A1A1 CORP			- 24,198 000	285,698 58	- 324 408 37			- 28 708 81			- 28 708 81
13 Sep 02	NEW SEC #2000828 EFF 11/18/02											
13 Sep 02	CUSIP 001857109											
30 Aug 02	#REGO/A1A1 CORP REV SPLIT TO A1A1 CORP			- 21 602 000	263 320 43	- 423 140 87			- 159 820 44			159 820 44
11 Sep 02	NEW SEC #2000828 EFF 11/18/02											
11 Sep 02	CUSIP 001857109											
	BEAR STEARNS SECURITIES CORP / 848 08											
	OTHER CHARGES											

The Northern Trust Company

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Account number 2602475
Account Name ZZ*FREEDOM FORUM INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

21 May 02 24 May 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 81	- 3,100 000 30 020000	93 059 19	000	125 830 42	- 32 771 23	0 00	32 771 23
17 Jun 02 20 Jun 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 52	1,900 000 28 450000	50 253 48	000	72 342 50	- 22 089 02	0 00	22 089 02
22 Jul 02 25 Jul 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 3 87	- 6 300 000 20 920000	131 782 03	000	231 779 30	99 987 27	0 00	99 987 27
30 Aug 02 5 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200 BEAR STEARNS SECURITIES CORP / 464 25 OTHER CHARGES 11 10	15 475 000 23 830000	368 293 90	000	464 320 07	96 026 17	0 00	96 026 17
30 Aug 02 13 Sep 02 Settled	#REORG/COMCAST CORP CL A COM TK MERGER TO AT&T COMCAST CORP SEC #2000122 CUSIP 200300200	6 025 000 0 000000	143 575 75	000	63,012 01	80 563 74	0 00	80 563 74
7 Jan 02 10 Jan 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 22	500 000 28 100000	14 039 78	000	15 001 75	961 97	0 00	961 97
8 Jan 02 11 Jan 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 NUTMEG SECURITIES / 45 00 OTHER CHARGES 76	1 800 000 27 863800	50 109 08	000	53 734 86	- 3 625 78	0 00	- 3 625 78
8 Jan 02 11 Jan 02 Settled	#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 SMITH BARNEY INC / 10 80 OTHER CHARGES 13	300 000 27 769500	8 319 92	000	- 9 001 05	- 681 13	0 00	681 13

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total

Realized gain/loss

Sales

Equities

5 Feb 02	#REORG/IMMUNEX CORP CASH & STK MERGER			- 1 700 000	48 378 34	000	46 882 50	1 393 84	0 00		1 393 84	Settled
8 Feb 02	TOAMGEN INC #2020149 EFF 7/18/02											Settled
8 Feb 02	CUSIP 452528102				28 477 100							Settled
29 Aug 02	#REORG/KPMG CONSULTING NAME CHANGE TO			- 2 200 000	22 518 32	000	- 39,901 47	- 17,385 15	0 00		- 17,385 15	Settled
4 Sep 02	BEARINGPOINT INC SEC 2059009 EFF											Settled
10/20/02	CUSIP 48265R109				10 265 000							Settled
30 Aug 02	#REORG/KPMG CONSULTING NAME CHANGE TO			- 1 400 000	14 318 04	000	- 19 312 00	- 4,892 98	0 00		- 4 892 98	Settled
5 Sep 02	BEARINGPOINT INC SEC 2059009 EFF											Settled
10/20/02	CUSIP 48265R109				10 258 200							Settled
INVESTMENT TECHNOLOGY GROUP INC /												Settled
8 Feb 02	#REORG/PHILLIPS PETROLEUM CO NAME			- 1 600 000	81 855 10	000	- 90 524 80	1 430 30	0 00		1 430 30	Settled
8 Feb 02	CHANGETO CONOCOPHILLIPS SEC #2187249											Settled
8/30/02	CUSIP 718507108				57 492 800							Settled
INVESTMENT TECHNOLOGY GROUP INC /												Settled
32 00												Settled
OTHER CHARGES												Settled
13 Mar 02	#REORG/PHILLIPS PETROLEUM CO NAME			2 100 000	131,145 13	000	- 117 732 24	13 412 89	0 01		13 412 89	Settled
18 Mar 02	CHANGETO CONOCOPHILLIPS SEC #2197249											Settled
8/30/02	CUSIP 718507108				62 451 000							Settled
GOLDMAN SACHS & COMPANY												Settled
OTHER CHARGES												Settled
5 Feb 02	ABBOTT LAB COM			- 100 000	5 704 81	000	- 5 337 34	367 57	0 00		367 57	Settled
5 Feb 02	CUSIP 002824100											Settled
INVESTMENT TECHNOLOGY GROUP INC / 2 00					57 070 000							Settled
OTHER CHARGES												Settled
30 Aug 02	ABBOTT LAB COM			8 941 000	397,938 23	000	189 089 53	208 848 70	0 00		208 848 70	Settled
13 Sep 02	CUSIP 002824100											Settled
30 Aug 02	ABBOTT LAB COM			- 13 859 000	554 343 30	000	- 647 806 87	- 83 483 37	0 00		- 83 483 37	Settled
5 Sep 02	CUSIP 002824100											Settled
BEAR STEARNS, SECURITIES CORP / 415 77					40 030 000							Settled
OTHER CHARGES												Settled

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Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			
Settle date	Asset ID	Price	Principal	Accrued Interest	Cost	Market	Transtation	Total
Trade Status	Broker/Commission							

Sales

Equities

7 Jan 02	ABERCROMBIE & FITCH CO CL A	700 000	20 251 18	000	19 016 20	1 234 98	0 00	1 234 98
10 Jan 02	CUSIP 002896207							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 14 00	28 850700						
	OTHER CHARGES 31							
30 Aug 02	ABERCROMBIE & FITCH CO CL A	- 4 587 000	104 442 84	000	115 384 94	10 942 10	0 00	10 942 10
5 Sep 02	CUSIP 002896207							
Settled	BEAR STEARNS SECURITIES CORP / 137 61	22 800000						
	OTHER CHARGES 3 15							
30 Aug 02	ABERCROMBIE & FITCH CO CL A	- 4 113 000	93,776 40	000	82 856 46	10 919 94	0 00	10 919 94
9 Sep 02	CUSIP 002896207							
Settled		0 000000						
14 Jan 02	ADELPHIA BUSINESS SOLUTIONS INC CL A	- 2 839 000	569 21	000	807 58	- 238 37	0 00	238 37
23 Jan 02	CUSIP 006847107							
Settled	SMITH BARNEY INC	0 200500						
	OTHER CHARGES 01							
18 Jan 02	ADELPHIA BUSINESS SOLUTIONS INC CL A	- 0 150	0 02	000	- 0 06	0 04	0 00	0 04
18 Jan 02	CUSIP 006847107							
Settled		0 000000						
7 Jan 02	ADELPHIA COMMUNICATIONS CORP CL A	2 800 000	89 603 69	000	- 105 553 33	- 15 949 64	0 00	15 949 64
10 Jan 02	CUSIP 006848105							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 58 00	32 021800						
	OTHER CHARGES 1 35							
8 Jan 02	ADELPHIA COMMUNICATIONS CORP CL A	- 200 000	6 538 90	000	- 7,420 58	- 881 68	0 00	881 68
11 Jan 02	CUSIP 006848105							
Settled	INSTINET / 2 00	32 705000						
	OTHER CHARGES 10							
25 Apr 02	ADELPHIA COMMUNICATIONS CORP CL A	- 2 100 000	13 697 25	000	- 50 873 24	37 175 99	0 00	37 175 99
30 Apr 02	CUSIP 006848105							
Settled	GOLDMAN SACHS & COMPANY / 84 00	6 582700						
	OTHER CHARGES 42							
3 May 02	ADELPHIA COMMUNICATIONS CORP CL A	2 100 000	12 844 47	000	47,385 53	34 541 06	0 00	34,541 06
8 May 02	CUSIP 006848105							
Settled	GOLDMAN SACHS & COMPANY / 111 30	6 169600						
	OTHER CHARGES 39							
13 May 02	ADELPHIA COMMUNICATIONS CORP CL A	3,100 000	19 099 45	000	- 68 138 83	49 039 38	0 00	49 039 38
16 May 02	CUSIP 006848105							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH /	6 181300						
	93 00							
	OTHER CHARGES 58							

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
23 May 02 29 May 02 Settled	ADELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105 GOLDMAN SACHS & COMPANY / 54 00 OTHER CHARGES 13	- 1 800 000 2 229100	3 958 25	000	- 38 061 10	35 002 85	0 00	- 35 002 85
13 Mar 02 18 Mar 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 GOLDMAN SACHS & COMPANY OTHER CHARGES 82	- 1 100 000 37 491000	41 239 48	000	- 34 130 89	7,108 59	0 00	7 108 59
21 May 02 24 May 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 23	- 200 000 37 090000	7,417 77	000	- 8 020 76	1,397 01	0 00	1 397 01
17 Jun 02 20 Jun 02 Settled	ADOBE SYS INC COM CUSIP 00724F101 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 08	- 1 200 000 29 670000	35 602 82	000	38 124 56	- 521 64	0 00	521 64
17 Jul 02 17 Jul 02 Settled	ADVANCED MED OPTICS INC COM CUSIP 00763M108	- 0 110 0 000000	1 09	000	1 18	- 0 07	0 00	0 07
22 Jul 02 25 Jul 02 Settled	ADVANCED MED OPTICS INC COM CUSIP 00763M108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 03	- 111 000 8 270000	917 94	000	- 1,174 49	- 256 55	0 00	- 256 55
7 Jan 02 10 Jan 02 Settled	AES CORP COM CUSIP 00130H105 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 18	- 600 000 17 505000	10 490 84	000	- 28 627 00	- 18 338 16	0 00	- 18 338 16
29 Aug 02 4 Sep 02 Settled	AETNA INC CUSIP 00817Y108 INVESTMENT TECHNOLOGY GROUP INC / 57 00 OTHER CHARGES 2 41	- 1 900 000 42 003200	79 746 87	000	- 85 420 53	- 5 673 86	0 00	5 673 86
30 Aug 02 5 Sep 02 Settled	AETNA INC CUSIP 00817Y108 BEAR, STEARNS, SECURITIES CORP / 8 03 OTHER CHARGES 28	- 201 000 42 610000	8,558 32	000	8 743 88	- 185 68	0 00	- 185 68
30 Aug 02 13 Sep 02 Settled	AETNA INC CUSIP 00817Y108	- 3 481 000 0 000000	148 325 41	000	- 137,812 79	10,512 62	0 00	10,512 62

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

30 Aug 02 5 Sep 02 Settled	AETNA INC CUSIP 00817Y108 INVESTMENT TECHNOLOGY GROUP INC / 36 54 OTHER CHARGES 1 57	- 1 218 000	51 987 79	000	51 730 63	257 16	0 00	257 16
28 Jan 02 31 Jan 02 Settled	AFLAC INC COM CUSIP 001055102 JONES & ASSOCIATES / 30 00 OTHER CHARGES 19	500 000	12 620 31	000	- 15 400 55	2 780 24	0 00	- 2 780 24
29 Jan 02 1 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 LAZARD FRERES & CO / 48 00 OTHER CHARGES 61	1 600 000	40 186 11	000	47 255 55	7 069 44	0 00	7 069 44
30 Jan 02 4 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 LAZARD FRERES & CO / 38 00 OTHER CHARGES 45	- 1 200 000	29 924 19	000	33 404 22	3 480 03	0 00	- 3 480 03
31 Jan 02 5 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 CREDIT SUISSE FIRST BOSTON CORPORATION / 108 00 OTHER CHARGES 84	- 2 400 000	82 555 06	000	65 750 90	3 185 84	0 00	3,185 84
4 Feb 02 7 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 CREDIT SUISSE FIRST BOSTON CORPORATION / 202 40 OTHER CHARGES 1 66	4 400 000	110 115 38	000	117 045 24	6 929 86	0 00	- 6 929 86
5 Feb 02 8 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 CREDIT SUISSE FIRST BOSTON CORPORATION / 207 40 OTHER CHARGES 1 28	- 3 400 000	83 281 74	000	89 606 24	6 324 50	0 00	- 6 324 50
5 Feb 02 8 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 12	- 300 000	7 377 87	000	7 944 00	566 13	0 00	- 566 13
6 Feb 02 11 Feb 02 Settled	AFLAC INC COM CUSIP 001055102 WEEDEN AND & CO / 60 00 OTHER CHARGES 74	- 2 000 000	48 997 06	000	- 52 215 94	- 3 218 88	0 00	3 218 88

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

 Realized gain/loss

Sales

Equities

11 Mar 02	AFLAC INC COM	CUSIP 001055102	- 200 000	5,629 45	000	- 5 201 86	427 59	0 00	427 59			
14 Mar 02	DEUTSCHE BANK SECURITIES INC / 12 00											
Settled	OTHER CHARGES	08										
13 Mar 02	AFLAC INC COM	CUSIP 001055102	- 300 000	8 538 17	000	- 7 772 61	765 56	0 00	765 56			
18 Mar 02	GOLDMAN SACHS & COMPANY											
Settled	OTHER CHARGES	13										
30 Aug 02	AFLAC INC COM	CUSIP 001055102	- 3 300 000	101 013 00	000	- 102,904 43	- 1,891 43	0 00	- 1 891 43			
19 Jun 02	AGERE SYS INC CL A	CUSIP 00845V100	- 0 950	2 95	000	- 4 75	- 1 80	0 00	- 1 80			
19 Jun 02	Settled											
22 Jul 02	AGERE SYS INC CL A	CUSIP 00845V100	- 200 000	373 98	000	- 887 26	- 513 28	0 00	- 513 28			
25 Jul 02	DEUTSCHE BANK SECURITIES INC											
Settled	OTHER CHARGES	02										
17 Jun 02	AGERE SYS INC CL B	CUSIP 00845V209	- 2 500 000	5 974 82	000	- 12 286 25	- 6 311 43	0 00	- 6 311 43			
20 Jun 02	GOLDMAN SACHS & COMPANY											
Settled	OTHER CHARGES	18										
18 Jun 02	AGERE SYS INC CL B	CUSIP 00845V209	- 0 680	2 10	000	3 41	- 1 31	0 00	1 31			
18 Jun 02	Settled											
28 Aug 02	AGERE SYS INC CL B	CUSIP 00845V209	- 1 300 000	1,872 98	000	- 5 351 22	- 3 478 24	0 00	- 3 478 24			
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 39 00											
Settled	OTHER CHARGES	08										
30 Aug 02	AGERE SYS INC CL B	CUSIP 00845V209	- 935 000	1 377 02	000	- 3,789 20	2,412 18	0 00	- 2,412 18			
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 28 05											
Settled	OTHER CHARGES	05										
17 Jun 02	AGIENT TECHNOLOGIES INC COM	CUSIP 00846U101	- 2 700 000	67,902 95	000	- 98 481 32	- 28,578 37	0 00	- 28 578 37			
20 Jun 02	GOLDMAN SACHS & COMPANY											
Settled	OTHER CHARGES	2 05										

The Northern Trust Company

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Portfolio Statement

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

30 Aug 02 13 Sep 02 Settled	AGILENT TECHNOLOGIES INC COM CUSIP 00846U101	- 1 700 000 0 000000	22 831 00	000	55 619 55	- 32 788 55	0 00	32 788 55
30 Aug 02 13 Sep 02 Settled	AIR PROD & CHEM INC COM CUSIP 009158106	- 1,447 000 0 000000	67 878 77	000	45 180 61	22 698 16	0 00	22 698 16
30 Aug 02 5 Sep 02 Settled	AIR PROD & CHEM INC COM CUSIP 009158106 BEAR STEARNS SECURITIES CORP / 211 59 OTHER CHARGES 8 96	7,053 000 46 810000	330 634 68	000	318 481 73	12 152 95	0 00	12 152 95
5 Aug 02 8 Aug 02 Settled	ALBERTSON S INC COM CUSIP 013104104 LEGG MASON WOOD WALKER INC / 15 00 OTHER CHARGES 42	- 500 000 27 635400	13,802 28	000	- 16 746 14	2,943 86	0 00	2 943 86
8 Aug 02 13 Aug 02 Settled	ALBERTSON S INC COM CUSIP 013104104 CITATION GROUP / 46 20 OTHER CHARGES 93	1 100 000 28 017400	30 772 01	000	- 35 820 60	5 048 59	0 00	- 5 048 59
9 Aug 02 14 Aug 02 Settled	ALBERTSON S INC COM CUSIP 013104104 CITATION GROUP / 81 80 OTHER CHARGES 1 42	- 1 700 000 27 707100	47 019 05	000	54 399 96	7 380 91	0 00	7 380 91
12 Aug 02 15 Aug 02 Settled	ALBERTSON S INC COM CUSIP 013104104 CITATION GROUP / 38 50 OTHER CHARGES 58	700 000 27 482100	19 184 39	000	21 957 18	2 772 79	0 00	2 772 79
15 Aug 02 20 Aug 02 Settled	ALBERTSON S INC COM CUSIP 013104104 MERRILL LYNCH PIERCE FENNER & SMITH / 89 00 OTHER CHARGES 1 50	- 1 800 000 27 648700	49 667 16	000	56 461 32	6 794 16	0 00	6 794 16
18 Aug 02 22 Aug 02 Settled	ALBERTSON S INC COM CUSIP 013104104 ISI GROUP INC / 48 00 OTHER CHARGES 1 32	1 600 000 27 368800	43 740 76	000	50 187 84	6 447 08	0 00	6 447 08
21 Aug 02 26 Aug 02 Settled	ALBERTSON S INC COM CUSIP 013104104 UBS WARBURG LLC / 9 00 OTHER CHARGES 25	- 300 000 27 544500	8 254 10	000	9 398 74	- 1 144 64	0 00	1 144 64

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Cost Market Translation Total

Trade Status Settled

Realized gain/loss

Sales

Equities

30 Aug 02	ALBERTSON S INC COM	CUSIP 013104104		- 2 800 000	72,016 00	000	- 82 164 01	- 10 168 01		0 00	- 10 168 01	Settled
3 Jan 02	ALCOA INC COM STK	CUSIP 013817101		- 800 000	28 898 28	000	- 20 920 00	7 978 28		0 00	7,978 28	Settled
8 Jan 02	UBS WARBURG LLC / 43 20			36 177 400						0 00		Settled
	OTHER CHARGES											
7 Jan 02	ALCOA INC COM STK	CUSIP 013817101		- 700 000	26,843 12	000	- 17 690 52	9 152 60		0 00	9,152 60	Settled
10 Jan 02	CREDIT SUISSE FIRST BOSTON CORPORATION /			35 894 300						0 00		Settled
	OTHER CHARGES											
10 Jan 02	ALCOA INC COM STK	CUSIP 013817101		- 1 100 000	38 527 13	000	- 28 881 76	12 545 37		0 00	12 545 37	Settled
10 Jan 02	ALCOA INC COM STK	CUSIP 013817101		- 200 000	7,257 25	000	- 4 922 76	2 334 49		0 00	2,334 49	Settled
	UBS WARBURG LLC / 6 00			36 316 800						0 00		Settled
	OTHER CHARGES											
16 Jan 02	ALCOA INC COM STK	CUSIP 013817101		- 200 000	6,840 25	000	- 4 902 00	1,938 25		0 00	1,938 25	Settled
	FIRST UNION CAPITAL MARKETS CLEARANCE /			34 231 800								Settled
	OTHER CHARGES											
8 Mar 02	ALCOA INC COM STK	CUSIP 013817101		- 100 000	3,787 72	000	- 3 446 50	341 22		0 00	341 22	Settled
	SMITH BARNEY INC / 3 00			37 807 800						0 00		Settled
	OTHER CHARGES											
12 Apr 02	ALCOA INC COM STK	CUSIP 013817101		- 3 300 000	122,947 69	000	- 113 433 50	9 514 19		0 00	9 514 19	Settled
	GOLDMAN SACHS & COMPANY			37 258 000						0 00		Settled
	OTHER CHARGES											
30 Aug 02	ALCOA INC COM STK	CUSIP 013817101		- 5,394 000	135 335 46	000	- 39,885 25	85 450 21		0 00	85 450 21	Settled
	OTHER CHARGES											
	OTHER CHARGES											

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 11 Sep 02 Settled	ALCOA INC COM STK CUSIP 013817101 BEAR STEARNS SECURITIES CORP / 621 18 OTHER CHARGES 15 64	- 20 706 000 25 090000	518,878 72	000	401 937 17	116 939 55	0 00	116 939 55
30 Aug 02 13 Sep 02 Settled	ALLEGHENY ENERGY INC COM CUSIP 017361106	4 400 000 0 000000	90 860 00	000	87 456 28	3 403 72	0 00	3 403 72
12 Apr 02 17 Apr 02 Settled	ALLERGAN INC COM CUSIP 018490102 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 80	1 500 000 61 838000	92 754 20	000	101 385 50	8 631 30	0 00	- 8 631 30
17 Jun 02 20 Jun 02 Settled	ALLERGAN INC COM CUSIP 018490102 GOLDMAN SACHS & COMPANY OTHER CHARGES 20	- 100 000 64 980000	6 497 80	000	6 718 00	220 20	0 00	220 20
22 Jul 02 25 Jul 02 Settled	ALLERGAN INC COM CUSIP 018490102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 84	- 500 000 55 430000	27 714 16	000	32 414 35	4 700 19	0 00	- 4 700 19
13 Mar 02 18 Mar 02 Settled	ALLSTATE CORP COM CUSIP 020002101 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 22	- 2 200 000 36 791000	80 938 98	000	74 083 16	6 855 82	0 00	6 855 82
22 Jul 02 25 Jul 02 Settled	ALLSTATE CORP COM CUSIP 020002101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 42	400 000 34 370000	13 747 58	000	- 15 792 68	2 045 10	0 00	2 045 10
30 Aug 02 5 Sep 02 Settled	ALLSTATE CORP COM CUSIP 020002101 BEAR STEARNS SECURITIES CORP / 453 03 OTHER CHARGES 16 92	15 101 000 37 220000	581 589 27	000	513 044 94	48 544 33	0 00	48 544 33
30 Aug 02 13 Sep 02 Settled	ALLSTATE CORP COM CUSIP 020002101	6 899 000 0 000000	256 780 78	000	167 197 12	89 583 66	0 00	89 583 66
30 Aug 02 13 Sep 02 Settled	ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103	1 700 000 0 000000	71 502 00	000	91 537 47	20 035 47	0 00	20 035 47

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Principal Cost Market Translation Total
 Trade date Trade Status

Sales

Equities

30 Aug 02	Settled	ALTEA CORP COM	CUSIP 0214441100	2,448,000	26,218.08	- 51,583.50	- 25,365.42	0.00	25,365.42		0.00	25,365.42
13 Sep 02	Settled	ALTEA CORP COM	CUSIP 0214441100	0.000000							0.00	
30 Aug 02	Settled	ALTEA CORP COM	CUSIP 0214441100	- 7,852,000	83,858.82	- 299,832.88	- 216,075.84	0.00	- 216,075.84		0.00	- 216,075.84
5 Sep 02	Settled	BEAR STEARNS, SECURITIES CORP / 235 58	CUSIP 0214441100	10,710,000							0.00	
30 Aug 02	Settled	BEAR STEARNS, SECURITIES CORP / 235 58	CUSIP 0214441100	10,710,000							0.00	
29 Aug 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	- 2,100,000	120,600.41	- 112,613.40	7,987.01	0.00	7,987.01		0.00	7,987.01
4 Sep 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	57,460,500							0.00	
29 Aug 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	57,460,500							0.00	
30 Aug 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	- 72,000	4,138.43	829.44	3,308.88	0.00	3,308.88		0.00	3,308.88
5 Sep 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	57,510,000							0.00	
5 Sep 02	Settled	BEAR STEARNS SECURITIES CORP / 2 18	CUSIP 023139108	13							0.00	
30 Aug 02	Settled	BEAR STEARNS SECURITIES CORP / 2 18	CUSIP 023139108	13							0.00	
5 Sep 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	- 1,338,000	77,372.73	- 20,082.59	57,290.14	0.00	57,290.14		0.00	57,290.14
5 Sep 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	57,858,900							0.00	
30 Aug 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	57,858,900							0.00	
30 Aug 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	- 2,590,000	148,850.80	- 29,836.80	119,114.10	0.00	119,114.10		0.00	119,114.10
13 Sep 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	0.000000							0.00	
30 Aug 02	Settled	AMBAC FNCL GROUP COM STK	CUSIP 023139108	0.000000							0.00	
30 Aug 02	Settled	AMER ELEC PWR CO INC COM	CUSIP 025537101	- 2,100,000	71,810.00	- 74,513.88	- 2,903.88	0.00	- 2,903.88		0.00	- 2,903.88
13 Sep 02	Settled	AMER ELEC PWR CO INC COM	CUSIP 025537101	0.000000							0.00	
6 Feb 02	Settled	AMER EXPRESS CO COM	CUSIP 025818108	- 9,000,000	289,654.10	- 383,243.41	- 83,589.31	0.00	- 83,589.31		0.00	- 83,589.31
11 Feb 02	Settled	AMER EXPRESS CO COM	CUSIP 025818108	0.000000							0.00	
6 Feb 02	Settled	KEEFE BRUNETTE AND WOODS INC / 270 00	CUSIP 025818108	4.50							0.00	
17 Jun 02	Settled	KEEFE BRUNETTE AND WOODS INC / 270 00	CUSIP 025818108	4.50							0.00	
17 Jun 02	Settled	AMER EXPRESS CO COM	CUSIP 025818108	2,300,000	87,719.35	- 95,109.32	- 7,389.97	0.00	- 7,389.97		0.00	- 7,389.97
20 Jun 02	Settled	AMER EXPRESS CO COM	CUSIP 025818108	2,300,000							0.00	
20 Jun 02	Settled	GOLDMAN SACHS & COMPANY	CUSIP 025818108	38,140,000							0.00	
25 Jun 02	Settled	GOLDMAN SACHS & COMPANY / 21 00	CUSIP 025818108	78							0.00	
25 Jun 02	Settled	AMER EXPRESS CO COM	CUSIP 025818108	- 700,000	25,730.66	- 28,351.40	2,620.74	0.00	2,620.74		0.00	2,620.74
28 Jun 02	Settled	AMER EXPRESS CO COM	CUSIP 025818108	36,789,200							0.00	

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

24 Jul 02 29 Jul 02 Settled	AMER EXPRESS CO COM CUSIP 025818109 UBS WARBURG LLC / 15 00 OTHER CHARGES 45	500 000 29 351800	14,660 45	000	20 251 00	- 5 590 55	0 00	5 590 55
30 Jul 02 2 Aug 02 Settled	AMER EXPRESS CO COM CUSIP 025818109 UBS WARBURG LLC / 21 00 OTHER CHARGES 71	- 700 000 33 345000	23 319 79	000	28 351 40	- 5 031 61	0 00	5 031 61
5 Aug 02 8 Aug 02 Settled	AMER EXPRESS CO COM CUSIP 025818109 UBS WARBURG LLC / 18 00 OTHER CHARGES 58	600 000 32 068000	19 222 22	000	24 301 20	5 078 98	0 00	- 5 078 98
30 Aug 02 13 Sep 02 Settled	AMER EXPRESS CO COM CUSIP 025818109	- 8 472 000 0 000000	305 500 32	000	- 300 255 80	5 244 52	0 00	5 244 52
30 Aug 02 5 Sep 02 Settled	AMER EXPRESS CO COM CUSIP 025818109 BEAR STEARNS SECURITIES CORP / 105 84 OTHER CHARGES 3 83	3 528 000 38 060000	127 110 01	000	142 891 08	- 15 781 05	0 00	15,781 05
21 May 02 24 May 02 Settled	AMEREN CORP COM CUSIP 023608102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 73	1 300 000 44 090000	57 315 27	000	48 988 21	8 327 06	0 00	8 327 06
30 Aug 02 13 Sep 02 Settled	AMEREN CORP COM CUSIP 023608102	- 2,200 000 0 000000	96 910 00	000	- 84 940 78	11 969 22	0 00	11 969 22
28 Aug 02 4 Sep 02 Settled	AMERICAN TOWER CORP CL A CUSIP 029912201 INVESTMENT TECHNOLOGY GROUP INC / 182 00 OTHER CHARGES 38	5 400 000 2 277400	12 135 58	000	89 155 34	77 019 76	0 00	- 77 019 76
30 Aug 02 5 Sep 02 Settled	AMERICAN TOWER CORP CL A CUSIP 029912201 INVESTMENT TECHNOLOGY GROUP INC / 108 00 OTHER CHARGES 26	- 3 600 000 2 343300	8 327 62	000	- 34 602 95	26 275 33	0 00	26 275 33
4 Mar 02 7 Mar 02 Settled	AMERICREDIT CORP COM CUSIP 03060R101 BERNSTEIN SANFORD C & CO / 6 00 OTHER CHARGES 09	200 000 28 061100	5 606 13	000	7 220 58	- 1 614 45	0 00	1 614 45

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Sales								
Equities								
5 Mar 02 8 Mar 02 Settled	AMERICREDIT CORP COM CUSIP 03060R101 BERNSTEIN SANFORD C & CO / 18 00 OTHER CHARGES 27	- 600 000 29 007500	17,388 23	000	- 20 611 18	- 3 224 96	0 00	3 224 98
13 Mar 02 18 Mar 02 Settled	AMERICREDIT CORP COM CUSIP 03060R101 GOLDMAN SACHS & COMPANY OTHER CHARGES 69	- 1 200 000 37 861000	45 552 51	000	- 40 802 18	4 750 35	0 00	4 750 35
30 Aug 02 5 Sep 02 Settled	AMERICREDIT CORP COM CUSIP 03060R101 BEAR, STEARNS, SECURITIES CORP / 18 47 OTHER CHARGES 24	- 549 000 14 360000	7 868 93	000	18 305 81	- 10 438 88	0 00	- 10 438 88
30 Aug 02 8 Sep 02 Settled	AMERICREDIT CORP COM CUSIP 03060R101	- 3 551 000 0 000000	50 992 38	000	- 89 005 83	48,013 47	0 00	- 48,013 47
28 Jan 02 31 Jan 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 JONES & ASSOCIATES / 8 00 OTHER CHARGES 24	- 200 000 77 778500	15 549 46	000	- 18 097 06	- 3,547 60	0 00	3 547 60
8 Feb 02 13 Feb 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 RAYMOND JAMES / 8 00 OTHER CHARGES 34	- 300 000 74 080800	22,214 90	000	- 28 453 47	- 6 238 57	0 00	6,238 57
11 Feb 02 14 Feb 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 WEEDEN AND & CO / 54 00 OTHER CHARGES 1 01	- 600 000 74 345600	68,856 03	000	- 85 153 97	- 18,297 94	0 00	- 18,297 94
12 Feb 02 15 Feb 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 WEEDEN AND & CO / 50 40 OTHER CHARGES 1 00	- 800 000 74 000000	66 548 60	000	- 84,609 00	- 18 060 40	0 00	18,060 40
14 Feb 02 20 Feb 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 MORGAN STANLEY & CO INC / 18 00 OTHER CHARGES 70	- 600 000 78 792300	46 058 68	000	53 695 88	7 639 20	0 00	- 7 639 20
30 Aug 02 13 Sep 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107	- 16,845 000 0 000000	1 045,306 00	000	- 146 912 27	898 393 73	0 00	898 393 73

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	AMERN INTL GROUP INC COM CUSIP 026874107 BEAR STEARNS SECURITIES CORP / 424 65 OTHER CHARGES 28 78	- 14 155 000	888 482 59	000	706 081 82	182 400 77	0 00	182 400 77
8 Jan 02 11 Jan 02 Settled	AMGEN INC COM CUSIP 031162100 INSTINET / 3 00 OTHER CHARGES 28	300 000	16,702 24	000	21 361 75	4 659 51	0 00	- 4 659 51
8 Jan 02 11 Jan 02 Settled	AMGEN INC COM CUSIP 031162100 MERRILL LYNCH PIERCE FENNER & SMITH OTHER CHARGES 28	- 300 000	18 952 74	000	21 190 71	4 237 97	0 00	- 4 237 97
29 Jan 02 1 Feb 02 Settled	AMGEN INC COM CUSIP 031162100 MERRILL LYNCH PIERCE FENNER & SMITH OTHER CHARGES 17	200 000	11 040 51	000	- 14 127 14	3 086 63	0 00	- 3 086 63
5 Feb 02 8 Feb 02 Settled	AMGEN INC COM CUSIP 031162100 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 30	1,500 000	86 157 65	000	104 952 45	- 18 784 80	0 00	18 784 80
7 Feb 02 12 Feb 02 Settled	AMGEN INC COM CUSIP 031162100 CREDIT SUISSE FIRST BOSTON CORPORATION / 6 00 OTHER CHARGES 17	- 200 000	11,220 83	000	13 993 66	2 772 83	0 00	2 772 83
22 Jul 02 25 Jul 02 Settled	AMGEN INC COM CUSIP 031162100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 53	- 500 000	17 574 47	000	- 34 614 38	17 039 91	0 00	17 039 91
2 Aug 02 7 Aug 02 Settled	AMGEN INC COM CUSIP 031162100 MORGAN STANLEY & CO INC / 3 00 OTHER CHARGES 14	- 100 000	4 389 66	000	- 6 996 83	- 2 607 17	0 00	2 607 17
30 Aug 02 5 Sep 02 Settled	AMGEN INC COM CUSIP 031162100 BEAR STEARNS SECURITIES CORP / 357 03 OTHER CHARGES 18 14	11 901 000	535 528 88	000	767 864 52	- 232 335 66	0 00	232 335 66

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Market Translation Total

Trade date Settlement date Trade Status Realized gain/loss

Sales

Equities

30 Aug 02	AMGEN INC COM	CUSIP 031182100	- 8,187,000	387,780 01	000	429,820 84	- 62,060 93	000	- 62,060 93	- 62,060 93	000	000	- 62,060 93
13 Sep 02													
30 Aug 02	AMR CORP COM	CUSIP 001785108	- 200,000	3,646 11	000	4,302 84	656 73	000	656 73	656 73	000	000	656 73
19 Jun 02													
24 Jun 02	CREDIT SUISSE FIRST BOSTON CORPORATION /		18,281,100										
25 Jun 02	AMR CORP COM	CUSIP 001785108	- 200,000	3,520 31	000	4,302 84	- 782 53	000	- 782 53	- 782 53	000	000	- 782 53
20 Jun 02													
27 Jun 02	AMR CORP COM	CUSIP 001785108	- 800,000	12,777 21	000	- 16,734 04	- 3,956 83	000	- 3,956 83	- 3,956 83	000	000	- 3,956 83
27 Jun 02	BERNSTEIN, SANFORD C & CO / 29 60		16,009,000										
22 Jul 02	AMR CORP COM	CUSIP 001785108	- 300,000	3,268 80	000	- 5,892 17	- 2,725 27	000	- 2,725 27	- 2,725 27	000	000	- 2,725 27
22 Jul 02	DEUTSCHE BANK SECURITIES INC		10,890,000										
25 Jul 02	AMR CORP COM	CUSIP 001785108	- 900,000	20,185 40	000	- 16,874 00	3,211 40	000	3,211 40	3,211 40	000	000	3,211 40
29 Aug 02													
30 Aug 02	AMR CORP COM	CUSIP 032185102	- 2,304,000	51,770 88	000	- 29,191 22	22,579 66	000	22,579 66	22,579 66	000	000	22,579 66
30 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 27 00		22,458,900										
13 Sep 02	AMR CORP COM	CUSIP 032185102	- 2,304,000	51,770 88	000	- 29,191 22	22,579 66	000	22,579 66	22,579 66	000	000	22,579 66
30 Aug 02	AMR CORP COM	CUSIP 032185102	- 828,000	14,130 21	000	- 11,802 18	2,328 03	000	2,328 03	2,328 03	000	000	2,328 03
30 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 18 78		22,602,900										
5 Sep 02	AMR CORP COM	CUSIP 032185102	- 5,070,000	113,767 37	000	- 78,880 51	38,788 86	000	38,788 86	38,788 86	000	000	38,788 86
30 Aug 02	AMR CORP COM	CUSIP 032185102	- 5,070,000	113,767 37	000	- 78,880 51	38,788 86	000	38,788 86	38,788 86	000	000	38,788 86
5 Sep 02	BEAR, STEARNS, SECURITIES CORP / 152 10		22,470,000										
30 Aug 02	AMR CORP COM	CUSIP 032185102	- 5,070,000	113,767 37	000	- 78,880 51	38,788 86	000	38,788 86	38,788 86	000	000	38,788 86

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

18 Apr 02 23 Apr 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 DEUTSCHE BANK SECURITIES INC / 12 00 OTHER CHARGES 07	- 400 000	22 018 37	000	21 831 20	187 17	0 00	187 17
19 Apr 02 24 Apr 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 LEHMAN BROTHERS INC / 3 00 OTHER CHARGES 17	- 100 000	5 456 42	000	5 457 80	1 38	0 00	- 1 38
22 Apr 02 25 Apr 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 LEHMAN BROTHERS INC / 3 00 OTHER CHARGES 17	- 100 000	5 487 61	000	5 457 80	9 81	0 00	9 81
23 Apr 02 26 Apr 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 LEHMAN BROTHERS INC / 8 00 OTHER CHARGES 34	- 200 000	10 988 84	000	10 915 60	73 24	0 00	73 24
24 Apr 02 29 Apr 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 MERRILL LYNCH PIERCE FENNER & SMITH / 29 50 OTHER CHARGES 83	500 000	27 280 07	000	27 250 60	29 47	0 00	29 47
17 Jun 02 20 Jun 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 GOLDMAN SACHS & COMPANY OTHER CHARGES 16	- 100 000	4 987 84	000	- 5 415 31	427 47	0 00	- 427 47
22 Jul 02 25 Jul 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 48	- 400 000	15 683 52	000	- 21 661 24	5 997 72	0 00	5 997 72
29 Aug 02 4 Sep 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 INVESTMENT TECHNOLOGY GROUP INC / 129 00 OTHER CHARGES 5 63	- 4 300 000	186 584 27	000	- 214,788 13	28 203 86	0 00	28 203 86
30 Aug 02 13 Sep 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107	- 1 621 000	72,361 44	000	71 356 64	1 004 80	0 00	1 004 80
		0 000000						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	ANADARKO PETRO CORP COM CUSIP 032511107 INVESTMENT TECHNOLOGY GROUP INC / 86 37 OTHER CHARGES 3 86	- 2 879 000	127,875 27	000	- 137 801 67	- 9 926 40	0 00	- 9 926 40
13 Mar 02 18 Mar 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 GOLDMAN SACHS & COMPANY OTHER CHARGES 79	- 1 200 000	52,178 41	000	- 101,992 80	49,816 39	0 00	- 49 816 39
1 Apr 02 4 Apr 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 NEEDHAM & COMPANY / 15 00 OTHER CHARGES 70	- 500 000	22 881 35	000	- 42,497 00	- 19 515 85	0 00	- 19,515 85
12 Apr 02 17 Apr 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 GOLDMAN SACHS & COMPANY OTHER CHARGES 51	- 400 000	16 818 69	000	33,800 80	- 17 182 11	0 00	17,182 11
21 May 02 24 May 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 48	- 400 000	15 785 52	000	- 33 604 00	17 808 48	0 00	17 808 48
30 Aug 02 5 Sep 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105 BEAR STEARNS, SECURITIES CORP / 152 22 OTHER CHARGES 3 88	- 5 074 000	122 127 49	000	- 208,790 36	- 88 682 87	0 00	88 662 87
30 Aug 02 13 Sep 02 Settled	ANALOG DEVICES INC COM CUSIP 032654105	- 2 326 000	58 058 60	000	- 58,098 76	2 040 16	0 00	2,040 16
7 Jan 02 10 Jan 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 14	- 200 000	9 120 88	000	8,757 28	363 58	0 00	363 58
8 Jan 02 11 Jan 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 NUTMEG SECURITIES / 12 50 OTHER CHARGES 35	- 500 000	22,833 30	000	21 725 28	1,108 02	0 00	1 108 02
8 Jan 02 11 Jan 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 INSTINET / 4 00 OTHER CHARGES 28	400 000	18,385 72	000	- 17 514 56	881 18	0 00	881 16

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Sales

Equities

5 Feb 02 8 Feb 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 48 160000	4 813 92	000	4 294 68	519 24	0 00	519 24
5 Feb 02 8 Feb 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 MORGAN STANLEY & CO INC / 99 00 OTHER CHARGES 2 38	- 3,300 000 48 071000	158 532 92	000	- 140 538 78	17 994 14	0 00	17 994 14
6 Feb 02 11 Feb 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 INSTINET / 7 00 OTHER CHARGES 51	- 700 000 48 250000	33 767 49	000	29 547 88	4 219 51	0 00	4 219 51
13 Mar 02 18 Mar 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 71	3 600 000 50 001000	180,000 89	000	151 961 04	28 039 85	0 00	28 039 85
30 Aug 02 13 Sep 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103	6 880 000 0 000000	385 740 80	000	- 270 909 18	94 831 62	0 00	94 831 62
30 Aug 02 5 Sep 02 Settled	ANHEUSER BUSCH COS INC COM CUSIP 035229103 BEAR STEARNS, SECURITIES CORP / 204 60 OTHER CHARGES 10 82	- 6,820 000 53 160000	362 335 68	000	304 238 39	58 097 29	0 00	58 097 29
14 Jan 02 17 Jan 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 LEHMAN BROTHERS INC / 70 40 OTHER CHARGES 73	- 1 800 000 30 044200	47 899 59	000	87 715 42	39 715 83	0 00	39 715 83
14 Jan 02 17 Jan 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 LEHMAN BROTHERS INC / 8 80 OTHER CHARGES 10	- 200 000 30 044200	5,999 84	000	10 964 43	4 964 49	0 00	- 4 964 49
15 Jan 02 18 Jan 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 UBS WARBURG LLC / 14 40 OTHER CHARGES 18	400 000 29 951100	11,965 86	000	21 928 86	- 9 963 00	0 00	9 963 00
5 Apr 02 10 Apr 02 Settled	AOL TIME WARNER INC COM CUSIP 00184A105 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 07	- 100 000 22 192600	2 218 19	000	5 482 21	3 266 02	0 00	3 266 02

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Investment Transaction Detail

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 Account Name ZZ-FREEDOM FORUM,INC JP MOR-5L

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Cost Market Translation Total
 Realized gain/loss

Equities

11 Jun 02	AOL TIME WARNER INC COM CUSIP 00184A105			- 200 000	3 228 22	- 10 881 76	- 7 653 54	0 00	- 7 653 54			
14 Jun 02	BERNSTEIN, SANFORD C & CO / 8 00 OTHER CHARGES 10			18 171 600								
21 Aug 02	AOL TIME WARNER INC COM CUSIP 00184A105			- 1 709 000	23,943 60	- 92 494 96	68 551 36	0 00	- 68 551 36			
26 Aug 02	DEUTSCHE BANK SECURITIES INC / 88 40 OTHER CHARGES 73			14 136 800								
28 Aug 02	AOL TIME WARNER INC COM CUSIP 00184A105			- 11,700 000	148,011 08	- 520 470 48	- 372 459 42	0 00	- 372,459 42			
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 351 00 OTHER CHARGES 4 47			12 680 900								
30 Aug 02	AOL TIME WARNER INC COM CUSIP 00184A105			- 33 293 000	421,156 45	- 872,426 66	- 451,270 21	0 00	- 451 270 21			
13 Sep 02				0 000 000								
30 Aug 02	AOL TIME WARNER INC COM CUSIP 00184A105			- 7 838 000	100 049 83	- 297 000 24	- 198 950 41	0 00	- 198,950 41			
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 235 14 OTHER CHARGES 3 02			12 795 100								
30 Aug 02	AOL TIME WARNER INC COM CUSIP 00184A105			- 4,868 000	61 444 92	- 191,599 72	- 130 154 80	0 00	- 130,154 80			
5 Sep 02	BEAR, STEARNS, SECURITIES CORP / 148 07 OTHER CHARGES 1 88			12 650 000								
7 Jan 02	AOL TIME WARNER INC COM CUSIP 038020103			- 100 000	3 833 94	- 3 403 72	430 22	0 00	430 22			
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08			38 360 000								
8 Jan 02	AOL TIME WARNER INC COM CUSIP 038020103			- 300 000	11,218 83	- 10,211 16	1 005 67	0 00	1,005 67			
11 Jan 02	INSTITUT / 3 00 OTHER CHARGES 17			37 400 000								
13 Mar 02	AOL TIME WARNER INC COM CUSIP 038020103			- 4,500 000	108 697 89	- 125 084 83	18,386 84	0 00	18 386 84			
18 Mar 02	GOLDMAN SACHS & COMPANY OTHER CHARGES 1 61			23 711 000								
7 Jan 02	AOL TIME WARNER INC COM CUSIP 038222105			- 200 000	8,052 38	- 7 381 34	1 671 02	0 00	1,671 02			
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 14			45 282 500								

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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			Principal	Accrued Interest		Market	Transtation	Total

Sales

Equities

8 Jan 02 11 Jan 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 KNIGHT SECURITIES L P OTHER CHARGES 34	- 500 000 44 998500	22 498 91	000	- 18 405 76	4 093 15	0 00	4 093 15
9 Jan 02 14 Jan 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 LEHMAN BROTHERS INC OTHER CHARGES 22	300 000 47 122800	14 136 62	000	- 10 929 24	3 207 38	0 00	3 207 38
15 Jan 02 18 Jan 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 UBS WARBURG LLC OTHER CHARGES 21	- 300 000 44 767600	13 430 07	000	10 929 24	2 500 83	0 00	2,500 83
13 Mar 02 18 Mar 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 04	1 400 000 49 451000	69,230 36	000	48 575 16	20 655 20	0 00	20 655 20
12 Apr 02 17 Apr 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 GOLDMAN SACHS & COMPANY OTHER CHARGES 77	- 500 000 50 528000	25 263 23	000	16 697 92	8 565 31	0 00	8 565 31
12 Jul 02 17 Jul 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 SMITH BARNEY INC / 30 00 OTHER CHARGES 55	1 000 000 18 255200	18 224 65	000	20 659 79	2 435 14	0 00	2 435 14
22 Jul 02 25 Jul 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 82	5 600 000 16 700000	93 517 18	000	93 508 38	8 80	0 00	8 80
30 Aug 02 5 Sep 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105 BEAR STEARNS SECURITIES CORP / 253 95 OTHER CHARGES 3 41	- 8 465 000 13 360000	112 835 04	000	138 442 62	25 607 58	0 00	25 607 58
30 Aug 02 13 Sep 02 Settled	APPLIED MATERIALS INC COM CUSIP 038222105	- 10 435 000 0 000000	139 411 60	000	- 161 311 99	21 900 39	0 00	21 900 39
22 Jul 02 25 Jul 02 Settled	APPLIED MICRO CIRCUITS CORP CDT-COM CUSIP 03822W109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 24	- 1 700 000 4 581000	7,787 46	000	21 160 81	13 373 35	0 00	13 373 35

Portfolio Statement

JAN 02 - 31 DEC 02

Investment Transaction Detail

Account number 2602475
 Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Trade date Security description Asset ID Broker/Commission Price Shares/PAR Transaction amount Accrued Interest Cost Market Translation Total

 Realized gain/loss

Sales

Equities

7 Aug 02	Settled	APPLIED MICRO CIRCUITS CORP CDT-COM	CUSIP 03822W108	SCHWAB CHARLES / 139 50	4 834900	14,228 25	- 36 805 73	- 22 377 48	0 00	22 377 48
12 Aug 02	Settled	APPLIED MICRO CIRCUITS CORP CDT-COM	CUSIP 03822W108	OTHER CHARGES	44					
30 Aug 02	Settled	APPLIED MICRO CIRCUITS CORP CDT-COM	CUSIP 03822W108	BEAR STEARNS SECURITIES CORP / 5 78	3 850000	737 23	- 2 278 00	1 541 77	0 00	- 1 541 77
30 Aug 02	Settled	APPLIED MICRO CIRCUITS CORP CDT-COM	CUSIP 03822W109	OTHER CHARGES	03					
30 Aug 02	Settled	APPLIED MICRO CIRCUITS CORP CDT-COM	CUSIP 03822W109	OTHER CHARGES	82					
29 Aug 02	Settled	APT INVT & MGMT CO CL A	CUSIP 03748R101	INVESTMENT TECHNOLOGY GROUP INC / 21 00	43 203600	30 220 60	- 30 290 00	- 69 40	0 00	- 69 40
4 Sep 02	Settled	APT INVT & MGMT CO CL A	CUSIP 03748R101	OTHER CHARGES	88					
30 Aug 02	Settled	APT INVT & MGMT CO CL A	CUSIP 03748R101	INVESTMENT TECHNOLOGY GROUP INC / 15 00	43 342000	21 655 34	- 20 965 00	690 34	0 00	690 34
5 Sep 02	Settled	APT INVT & MGMT CO CL A	CUSIP 03748R101	OTHER CHARGES	88					
6 Feb 02	Settled	ARCHSTONE-SMITH TR COM	CUSIP 039583109	LEGG MASON WOOD WALKER INC / 75 00	24 814000	81,959 06	- 63 024 00	- 1,064 94	0 00	1,064 84
11 Feb 02	Settled	ARCHSTONE-SMITH TR COM	CUSIP 039583109	OTHER CHARGES	84					
29 Aug 02	Settled	ARCHSTONE-SMITH TR COM	CUSIP 039583109	INVESTMENT TECHNOLOGY GROUP INC / 42 00	28 116400	38 518 85	- 33 290 00	3 229 85	0 00	3 228 85
4 Sep 02	Settled	ARCHSTONE-SMITH TR COM	CUSIP 039583109	OTHER CHARGES	1 11					
30 Aug 02	Settled	ARCHSTONE-SMITH TR COM	CUSIP 039583109	INVESTMENT TECHNOLOGY GROUP INC / 30 00	28 256500	26,225 70	- 22,630 00	3,595 70	0 00	3 595 70
5 Sep 02	Settled	ARCHSTONE-SMITH TR COM	CUSIP 039583109	OTHER CHARGES	80					
22 Mar 02	Settled	ASTORIA FINL CORP COM	CUSIP 046265104	JEFFRIES & COMPANY	28 869900	8 990 83	- 7 893 00	1 087 83	0 00	1 097 83
27 Mar 02	Settled	ASTORIA FINL CORP COM	CUSIP 046265104	OTHER CHARGES	14					
22 Apr 02	Settled	ASTORIA FINL CORP COM	CUSIP 046265104	TROSTER SINGER CORP / 6 00	30 863400	6 188 49	- 5,282 00	824 49	0 00	824 49
22 Apr 02	Settled	ASTORIA FINL CORP COM	CUSIP 046265104	OTHER CHARGES	18					

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transtation	Total
Sales								
Equities								
9 May 02 14 May 02 Settled	ASTORIA FINL CORP COM CUSIP 046265104 LEHMAN BROTHERS INC / 23 50 OTHER CHARGES 49	- 500 000 32 278700	16,115 38	000	13 155 00	2 960 36	0 00	2 960 36
20 May 02 23 May 02 Settled	ASTORIA FINL CORP COM CUSIP 046265104 MERRILL LYNCH PIERCE FENNER & SMITH / 18 00 OTHER CHARGES 60	- 600 000 32 807000	19,665 60	000	15 786 00	3 879 60	0 00	3 879 60
17 Jun 02 20 Jun 02 Settled	ASTORIA FINL CORP COM CUSIP 046265104 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 06	1,000 000 34 990000	34 988 94	000	26 310 00	8 678 94	0 00	8 678 94
30 Aug 02 5 Sep 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106 BEAR STEARNS, SECURITIES CORP / 809 94 OTHER CHARGES 4 02	28 998 000 4 840000	132 556 16	000	486 858 64	354 302 48	0 00	354 302 48
30 Aug 02 13 Sep 02 Settled	AT&T WIRELESS SVCS INC COM CUSIP 00209A106	- 38,102 000 0 000000	188 223 88	000	331 620 42	143 396 54	0 00	143 396 54
29 Aug 02 4 Sep 02 Settled	AUTO DATA PROCESSING INC COM CUSIP 053015103 INVESTMENT TECHNOLOGY GROUP INC / 165 00 OTHER CHARGES 6 25	- 5 500 000 37 709600	207 231 55	000	365 165 50	157 933 95	0 00	- 157 933 95
30 Aug 02 5 Sep 02 Settled	AUTO DATA PROCESSING INC COM CUSIP 053015103 INVESTMENT TECHNOLOGY GROUP INC / 111 63 OTHER CHARGES 4 27	3 721 000 38 086100	141 602 48	000	223 149 36	81 546 88	0 00	81 546 88
30 Aug 02 13 Sep 02 Settled	AUTO DATA PROCESSING INC COM CUSIP 053015103	- 4,079 000 0 000000	154 063 83	000	162 621 94	- 8 558 11	0 00	8 558 11
13 Mar 02 18 Mar 02 Settled	AUTODESK INC COM CUSIP 052769106 GOLDMAN SACHS & COMPANY OTHER CHARGES 07	100 000 44 761000	4 476 03	000	3 905 13	570 90	0 00	570 90
12 Apr 02 17 Apr 02 Settled	AUTODESK INC COM CUSIP 052769106 GOLDMAN SACHS & COMPANY OTHER CHARGES 25	200 000 40 368000	8 073 35	000	7 810 26	263 09	0 00	263 09

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Sales									
Equities									
8 Feb 02 11 Feb 02 Settled	BAKER HUGHES INC COM CUSIP 057224107 NUTMEG SECURITIES / 12 50 OTHER CHARGES 27	- 500 000 34 805800	17,440 13	000	- 17 820 40	- 380 27	0 00	- 380 27	
30 Aug 02 11 Sep 02 Settled	BAKER HUGHES INC COM CUSIP 057224107 BEAR, STEARNS, SECURITIES CORP / 310 53 OTHER CHARGES 8 57	10 351 000 27 500000	284,333 40	000	- 244 785 20	39 568 20	0 00	39 568 20	
30 Aug 02 13 Sep 02 Settled	BAKER HUGHES INC COM CUSIP 057224107	2 140 000 0 000000	59,097 50	000	39 256 64	19 840 86	0 00	19 840 86	
2 Jan 02 7 Jan 02 Settled	BANK N Y CO INC COM CUSIP 084057102 FIRST UNION CAPITAL MARKETS CLEARANCE / 12 00 OTHER CHARGES 25	- 400 000 40 144400	16 045 51	000	- 21 342 64	- 5 297 13	0 00	5 297 13	
8 Jan 02 11 Jan 02 Settled	BANK N Y CO INC COM CUSIP 084057102 NUTMEG SECURITIES / 15 00 OTHER CHARGES 40	- 800 000 43 714200	28 213 12	000	- 32 013 98	- 5 800 84	0 00	- 5 800 84	
8 Jan 02 11 Jan 02 Settled	BANK N Y CO INC COM CUSIP 084057102 INSTINET / 3 00 OTHER CHARGES 20	- 300 000 43 950000	13,181 80	000	- 16,006 98	2 825 18	0 00	2 825 18	
11 Jan 02 18 Jan 02 Settled	BANK N Y CO INC COM CUSIP 084057102 RAYMOND JAMES / 9 00 OTHER CHARGES 21	- 300 000 45 146800	13 534 77	000	16,006 98	- 2 472 21	0 00	- 2,472 21	
14 Jan 02 17 Jan 02 Settled	BANK N Y CO INC COM CUSIP 084057102 PUTNAM LOVELL DE GUARDIOLA / 18 00 OTHER CHARGES 40	- 600 000 43 995300	28 378 78	000	32 013 98	- 5 635 18	0 00	5 635 18	
15 Jan 02 18 Jan 02 Settled	BANK N Y CO INC COM CUSIP 084057102 GOLDMAN SACHS & COMPANY / 9 00 OTHER CHARGES 20	- 300 000 43 982000	13,185 40	000	- 15 517 80	- 2 332 40	0 00	2 332 40	

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
29 Jan 02 1 Feb 02 Settled	BANK N Y CO INC COM CUSIP 064057102 MERRILL LYNCH PIERCE FENNER & SMITH / 12 00 OTHER CHARGES 26	- 400 000	17 032 14	000	- 20 364 28	3 332 14	0 00	- 3 332 14
5 Feb 02 8 Feb 02 Settled	BANK N Y CO INC COM CUSIP 064057102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 12	- 200 000	7,585 88	000	10 182 14	2,596 26	0 00	2 596 26
2 Apr 02 5 Apr 02 Settled	BANK N Y CO INC COM CUSIP 064057102 BERNSTEIN SANFORD C & CO / 66 00 OTHER CHARGES 2 73	2,200 000	90,398 57	000	109 402 22	19 003 65	0 00	19 003 65
21 May 02 24 May 02 Settled	BANK N Y CO INC COM CUSIP 064057102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 90	1,700 000	82 864 10	000	- 83 530 45	20,666 35	0 00	- 20 666 35
30 Aug 02 5 Sep 02 Settled	BANK N Y CO INC COM CUSIP 064057102 BEAR STEARNS, SECURITIES CORP / 27 60 OTHER CHARGES 98	920 000	32 309 42	000	45 194 54	12 885 12	0 00	12 885 12
30 Aug 02 13 Sep 02 Settled	BANK N Y CO INC COM CUSIP 064057102	- 7 280 000	255 892 00	000	- 263 970 63	8 078 63	0 00	8 078 63
2 Jan 02 7 Jan 02 Settled	BANK ONE CORP COM CUSIP 06423A103 MORGAN STANLEY & CO INC / 78 00 OTHER CHARGES 1 15	- 2 000 000	76 575 05	000	- 70 015 00	6 560 05	0 00	6 560 05
2 Jan 02 7 Jan 02 Settled	BANK ONE CORP COM CUSIP 06423A103 MORGAN STANLEY & CO INC / 23 40 OTHER CHARGES 35	600 000	22 972 51	000	21 004 50	1,968 01	0 00	1 968 01
3 Jan 02 8 Jan 02 Settled	BANK ONE CORP COM CUSIP 06423A103 UBS WARBURG LLC / 33 30 OTHER CHARGES 53	900 000	34 824 34	000	31 455 75	3 368 59	0 00	3 368 59

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ-FREEDOM FORUM, INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Market Transaction Total
 Sell date Trade Status Realized gain/loss

Sales

Equities

3 Jan 02	BANK ONE CORP COM	CUSIP 06423A103	- 2,800 000	108 342 41	000	- 98 572 75	11,769 66	0 00	11 769 66	Settled
8 Jan 02	UBS WARBURG LLC / 103 60	CUSIP 06423A103	38 731300							Settled
4 Jan 02	OTHER CHARGES									Settled
9 Jan 02	BANK ONE CORP COM	CUSIP 06423A103	600 000	23 519 64	000	- 20 640 00	2 879 64	0 00	2 879 64	Settled
9 Jan 02	UBS WARBURG LLC / 31 80	CUSIP 06423A103	39 253000							Settled
7 Jan 02	BANK ONE CORP COM	CUSIP 06423A103	- 1,200 000	48,925 29	000	- 41 280 00	5,645 29	0 00	5,645 29	Settled
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 24 00	CUSIP 06423A103	39 125000							Settled
30 Aug 02	OTHER CHARGES									Settled
30 Aug 02	BANK ONE CORP COM	CUSIP 06423A103	- 18,022 000	655 600 49	000	- 485,124 46	160,476 03	0 00	160,476 03	Settled
5 Sep 02	BEAR STEARNS, SECURITIES CORP / 480 66	CUSIP 06423A103	40 950000							Settled
13 Sep 02	OTHER CHARGES									Settled
30 Aug 02	BANK ONE CORP COM	CUSIP 06423A103	- 7 478 000	306,224 10	000	- 83 234 79	222,989 31	0 00	222 989 31	Settled
17 Jul 02	BANKNORTH GROUP INC NEW COM	CUSIP 06646R107	- 600 000	14,642 07	000	- 11 055 78	3 586 29	0 00	3,586 29	Settled
22 Jul 02	LEHMAN BROTHERS INC / 18 00	CUSIP 06646R107	24 434200							Settled
22 Jul 02	OTHER CHARGES									Settled
22 Jul 02	BANKNORTH GROUP INC NEW COM	CUSIP 06646R107	500 000	11 264 66	000	- 8,688 15	2 578 51	0 00	2,578 51	Settled
25 Jul 02	DEUTSCHE BANK SECURITIES INC	CUSIP 06646R107	22 530000							Settled
30 Aug 02	BANKNORTH GROUP INC NEW COM	CUSIP 06646R107	- 1,900 000	49 552 00	000	- 30,963 02	18,588 88	0 00	18 588 88	Settled
9 Sep 02	OTHER CHARGES									Settled
6 Feb 02	BARD C R INC CAP	CUSIP 067383109	- 2,100 000	104,662 63	000	103,130 44	1 532 19	0 00	1 532 19	Settled
11 Feb 02	NUTMEG SECURITIES / 52 50	CUSIP 067383109	49 865100							Settled
7 Jan 02	BAXTER INTL INC COM	CUSIP 071813108	- 900 000	47,270 26	000	- 46 122 03	1 148 23	0 00	1 148 23	Settled
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 18 00	CUSIP 071813108	52 543300							Settled
	OTHER CHARGES									Settled

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Transaction Total

Realized gain/loss

Sales

Equities

8 Jan 02	Settled	BAXTER INTL INC COM	CUSIP 071813109	- 1 000 000	52 268 11	50 204 80	2 063 31	0 00	2 063 31			
11 Jan 02	Settled	NUTMEG SECURITIES / 25 00	OTHER CHARGES	79	52 293900							
13 Mar 02	Settled	BAXTER INTL INC COM	CUSIP 071813109	1 600 000	88 872 26	78 502 63	10,169 63	0 00	10 169 63			
18 Mar 02	Settled	GOLDMAN SACHS & COMPANY	OTHER CHARGES	1 34	55 421000							
12 Apr 02	Settled	BAXTER INTL INC COM	CUSIP 071813109	- 1 000 000	57 176 27	46 737 50	10 438 77	0 00	10 438 77			
17 Apr 02	Settled	GOLDMAN SACHS & COMPANY	OTHER CHARGES	1 73	57 178000							
29 Aug 02	Settled	BAXTER INTL INC COM	CUSIP 071813109	- 3,100 000	114 638 57	151 535 00	36,896 43	0 00	36 896 43			
4 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 93 00	OTHER CHARGES	3 46	37 011300							
30 Aug 02	Settled	BAXTER INTL INC COM	CUSIP 071813109	- 648 000	23,495 77	29 931 60	- 6 435 83	0 00	6 435 83			
5 Sep 02	Settled	BAXTER INTL INC COM	CUSIP 071813109	- 648 000	23,495 77	29 931 60	- 6 435 83	0 00	6 435 83			
30 Aug 02	Settled	BEAR STEARNS SECURITIES CORP / 19 44	OTHER CHARGES	71	36 280000							
30 Aug 02	Settled	BAXTER INTL INC COM	CUSIP 071813109	- 8 268 000	227 465 72	279 398 56	51 932 84	0 00	51 932 84			
30 Aug 02	Settled	BAXTER INTL INC COM	CUSIP 071813109	- 2 084 000	76 960 01	96 020 30	- 13 060 29	0 00	13 060 29			
5 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 62 52	OTHER CHARGES	2 32	36 860100							
6 Feb 02	Settled	BBA1 CORP COM	CUSIP 054937107	- 1 100 000	37 971 43	37 471 94	499 49	0 00	499 49			
11 Feb 02	Settled	NUTMEG SECURITIES / 22 00	OTHER CHARGES	57	34 540000							
20 Feb 02	Settled	BBA1 CORP COM	CUSIP 054937107	- 400 000	14,172 74	13 626 16	546 58	0 00	546 58			
25 Feb 02	Settled	CL KING & ASSOCIATES / 12 00	OTHER CHARGES	22	35 462400							
22 Jun 02	Settled	BBA1 CORP COM	CUSIP 054937107	- 1 400 000	45 582 62	47 691 56	- 2 108 94	0 00	- 2 108 94			
25 Jun 02	Settled	DEUTSCHE BANK SECURITIES INC	OTHER CHARGES	1 38	32 560000							

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZFREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Shares/PAR Transaction amount Realized gain/loss

Trade date Broker/Commission Price Principal Accrued Interest Market Transaction Total

Sales

Equities

30 Aug 02	BBAT CORP COM	CUSIP 054937107	- 1,400 000	53,270 00	47,488 18	5,783 84	0 00	5 783 84	Settled
13 Sep 02			0 000000						
30 Jul 02	BEA SYS INC COM	CUSIP 073325102	- 4 700 000	28,726 94	- 88 999 80	- 58 272 88	0 00	- 58 272 86	Settled
2 Aug 02	DEUTSCHE BANK SECURITIES INC / 159 80		0 146300						
28 Aug 02	BEA SYS INC COM	CUSIP 073325102	- 7 100 000	44,790 41	- 93,704 75	- 48 914 34	0 00	- 48 914 34	Settled
4 Sep 02			0 338700						
30 Aug 02	BEA SYS INC COM	CUSIP 073325102	- 4,900 000	29,869 01	- 40 825 70	- 11,056 69	0 00	- 11 056 69	Settled
5 Sep 02			0 252900						
30 Aug 02	BECTION DICKINSON & CO COM	CUSIP 075887109	- 8 454 000	257 839 23	- 245,385 64	12,453 59	0 00	12 453 59	Settled
5 Sep 02			30 530000						
13 Sep 02	BECTION DICKINSON & CO COM	CUSIP 075887109	- 1 648 000	50 252 38	- 42 057 16	8 195 22	0 00	8 195 22	Settled
17 Jun 02			0 000000						
17 Jun 02	BEA BATH BEYOND INC COM	CUSIP 075898100	- 2 000 000	68 657 83	- 57 082 72	11,575 21	0 00	11 575 21	Settled
20 Jun 02			34 330000						
28 Aug 02	BEA BATH BEYOND INC COM	CUSIP 075898100	2 500 000	77 764 65	- 61 287 89	16,476 78	0 00	16 476 78	Settled
4 Sep 02			31 138800						
30 Aug 02	BEA BATH BEYOND INC COM	CUSIP 075898100	- 1 639 000	52,713 89	38,351 62	14,362 27	0 00	14 362 27	Settled
5 Sep 02			0 000000						
30 Aug 02	BEA BATH BEYOND INC COM	CUSIP 075898100	- 1 860 000	59 631 60	- 38,554 72	21 076 88	0 00	21,076 88	Settled
13 Sep 02			0 000000						

Portfolio Statement

1 JAN.02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	BED BATH BEYOND INC COM CUSIP 075896100 BEAR STEARNS SECURITIES CORP / 105 03 OTHER CHARGES 3 38	- 3,501 000	112 133 65	000	- 80 132 42	32 001 23	0 00	32 001 23
29 Aug 02 4 Sep 02 Settled	BELLSOUTH CORP COM STK CUSIP 079860102 INVESTMENT TECHNOLOGY GROUP INC / 216 00 OTHER CHARGES 5 26	7,200 000	174,421 22	000	315 757 62	- 141 336 40	0 00	141 336 40
30 Aug 02 5 Sep 02 Settled	BELLSOUTH CORP COM STK CUSIP 079860102 INVESTMENT TECHNOLOGY GROUP INC / 144 45 OTHER CHARGES 3 32	4 815 000	109 905 80	000	- 200 109 71	- 90 203 91	0 00	90 203 91
30 Aug 02 5 Sep 02 Settled	BELLSOUTH CORP COM STK CUSIP 079860102 BEAR STEARNS SECURITIES CORP / 10 32 OTHER CHARGES 25	- 344 000	6,011 51	000	14 530 15	- 6 518 64	0 00	6 518 64
30 Aug 02 13 Sep 02 Settled	BELLSOUTH CORP COM STK CUSIP 079860102	11 941 000	278 464 12	000	436 578 08	- 158 114 96	0 00	158 114 96
29 Aug 02 4 Sep 02 Settled	BEST BUY INC COM STK CUSIP 086516101 INVESTMENT TECHNOLOGY GROUP INC / 33 00 OTHER CHARGES 69	1,100 000	22 686 26	000	51 819 00	- 29 132 74	0 00	29 132 74
30 Aug 02 13 Sep 02 Settled	BEST BUY INC COM STK CUSIP 086516101	- 2 043 000	43 311 60	000	85 931 30	42 619 70	0 00	42 619 70
30 Aug 02 5 Sep 02 Settled	BEST BUY INC COM STK CUSIP 086516101 INVESTMENT TECHNOLOGY GROUP INC / 20 46 OTHER CHARGES 44	- 682 000	14,529 50	000	32 122 20	17 592 70	0 00	17 592 70
30 Aug 02 5 Sep 02 Settled	BEST BUY INC COM STK CUSIP 086516101 BEAR STEARNS SECURITIES CORP / 2 25 OTHER CHARGES 05	- 75 000	1 587 70	000	- 3 532 50	1 944 80	0 00	1 944 80
17 Jun 02 20 Jun 02 Settled	BIOGEN INC COM CUSIP 090597105 GOLDMAN SACHS & COMPANY OTHER CHARGES 14	- 100 000	4 394 86	000	5 306 50	- 911 64	0 00	911 64

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 13 Sep 02 Settled	BIOMET INC COM CUSIP 090813100	- 1,200 000	32,232 00	000	- 37 008 80	- 4 774 80	0 00	- 4 774 80
		0 000000						
7 Jan 02 10 Jan 02 Settled	BK AMER CORP COM CUSIP 080505104 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 85	- 900 000	58 438 15	000	- 34 818 84	21 619 31	0 00	21 619 31
		62 730000						
4 Feb 02 7 Feb 02 Settled	BK AMER CORP COM CUSIP 060505104 SMITH BARNEY INC / 78 00 OTHER CHARGES 2 34	- 2,800 000	155,267 08	000	- 88 420 71	58,846 35	0 00	58 846 35
		59 749000						
5 Feb 02 8 Feb 02 Settled	BK AMER CORP COM CUSIP 060505104 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 80	900 000	52 803 73	000	- 15,819 75	36 983 98	0 00	36 983 98
		58 891700						
8 Feb 02 11 Feb 02 Settled	BK AMER CORP COM CUSIP 080505104 NUTMEG SECURITIES / 2 50 OTHER CHARGES 09	- 100 000	5 873 99	000	- 1,757 75	4,118 24	0 00	4 116 24
		58 765800						
29 Aug 02 4 Sep 02 Settled	BK AMER CORP COM CUSIP 080505104 INVESTMENT TECHNOLOGY GROUP INC / 3 00 OTHER CHARGES 22	- 100 000	7,072 78	000	7 684 10	611 32	0 00	- 611 32
		70 760000						
30 Aug 02 13 Sep 02 Settled	BK AMER CORP COM CUSIP 080505104	- 9,805 000	687,134 46	000	155 708 35	531,428 05	0 00	531,428 05
		0 000000						
30 Aug 02 5 Sep 02 Settled	BK AMER CORP COM CUSIP 080505104 BEAR STEARNS, SECURITIES CORP / 58 85 OTHER CHARGES 4 00	- 1 895 000	132 740 75	000	- 123 757 46	8 983 29	0 00	8 983 29
		70 080000						
1 Mar 02 8 Mar 02 Settled	BLACK & DECKER CORP COM CUSIP 091797100 MCDONALD AND COMPANY / 27 00 OTHER CHARGES 85	- 900 000	42 988 21	000	- 35 202 87	7,785 34	0 00	7 785 34
		47 785400						
30 Aug 02 13 Sep 02 Settled	BLACK & DECKER CORP COM CUSIP 091797100	512 000	22 973 44	000	18,380 16	3 593 28	0 00	3,593 28
		0 000000						

Portfolio Statement

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Account number 2602475
Account Name ZZ*FREEDOM FORUM INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	BLACK & DECKER CORP COM CUSIP 091787100 BEAR STEARNS SECURITIES CORP / 83 84 OTHER CHARGES 3 77	2 788 000 44 870000	125 010 15	000	107 847 10	17 163 05	0 00	17 163 05
30 Aug 02 5 Sep 02 Settled	BOEING CO COM CUSIP 097023105 BEAR STEARNS SECURITIES CORP / 166 71 OTHER CHARGES 6 21	5 557 000 37 070000	205,825 07	000	284 788 40	78 963 33	0 00	78 963 33
30 Aug 02 13 Sep 02 Settled	BOEING CO COM CUSIP 097023105	5 343 000 0 000000	198 065 01	000	221 039 89	22 974 88	0 00	22 974 88
30 Aug 02 9 Sep 02 Settled	BOWATER INC COM CUSIP 102183100	- 800 000 0 000000	32 704 00	000	35 633 90	2 929 90	0 00	2 929 90
29 Jan 02 1 Feb 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 SG COWEN AND COMPANY / 33 30 OTHER CHARGES 62	900 000 45 400700	40 826 71	000	- 50 066 37	9 239 66	0 00	9 239 66
30 Jan 02 4 Feb 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 SG COWEN AND COMPANY / 42 00 OTHER CHARGES 81	- 1,200 000 44 512800	53 372 55	000	65 035 24	11 662 69	0 00	11 662 69
30 Jan 02 4 Feb 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 SG COWEN AND COMPANY / 73 50 OTHER CHARGES 1 41	2 100 000 44 512800	93 401 97	000	111 895 03	18 493 12	0 00	18 493 12
31 Jan 02 5 Feb 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 RAYMOND JAMES / 13 50 OTHER CHARGES 21	300 000 44 681300	13 390 68	000	- 15 412 05	2 021 37	0 00	2 021 37
1 Feb 02 8 Feb 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 RAYMOND JAMES / 29 60 OTHER CHARGES 54	800 000 44 870100	35 865 94	000	40 975 92	- 5 109 98	0 00	- 5 109 98
4 Feb 02 7 Feb 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 MERRILL LYNCH PIERCE FENNER & SMITH / 31 50 OTHER CHARGES 47	- 700 000 44 090700	30 831 52	000	35 853 93	5 022 41	0 00	5,022 41

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Apr 02 11 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 FOX PITT BELTON / 38 00 OTHER CHARGES 1 17	- 1,200 000	38,620 83	000	- 61 427 52	- 22 806 69	0 00	22 806 69
9 Apr 02 12 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 UBS WARBURG LLC / 42 00 OTHER CHARGES 68	- 700 000	22,342 89	000	35 790 02	- 13,447 33	0 00	- 13 447 33
9 Apr 02 12 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 UBS WARBURG LLC / 158 00 OTHER CHARGES 2 51	- 2,600 000	82 987 15	000	127 491 85	- 44,504 70	0 00	- 44 504 70
10 Apr 02 15 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 FERRIS BAKER WATTS, INC / 27 00 OTHER CHARGES 85	- 800 000	28 160 78	000	- 27,189 63	971 15	0 00	971 15
15 Apr 02 18 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 GOLDMAN SACHS & COMPANY / 18 00 OTHER CHARGES 57	- 600 000	18 879 27	000	- 14 017 94	4 861 33	0 00	4 861 33
18 Apr 02 19 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 LEHMAN BROTHERS INC / 32 00 OTHER CHARGES 77	- 800 000	25 509 78	000	- 18 593 82	6 815 97	0 00	6 815 97
18 Apr 02 23 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 FERRIS BAKER WATTS, INC / 84 00 OTHER CHARGES 1 37	- 1,400 000	45 348 69	000	- 20,130 58	25,218 13	0 00	25 218 13
25 Apr 02 30 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 FIRST TENNESSEE SECURITIES / 72 00 OTHER CHARGES 1 09	- 1 200 000	36 004 67	000	15 490 17	20,514 50	0 00	20,514 50
25 Apr 02 30 Apr 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 FIRST TENNESSEE SECURITIES / 102 00 OTHER CHARGES 1 54	- 1 700 000	51,008 82	000	- 21,844 41	28,062 21	0 00	28 062 21

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

1 May 02 6 May 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 LEHMAN BROTHERS INC / 56 00 OTHER CHARGES 1 24	- 1,400 000 29 207900	40 833 82	000	18 071 86	22 761 96	0 00	22 761 96
2 May 02 7 May 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 LEHMAN BROTHERS INC / 89 70 OTHER CHARGES 2 02	- 2,300 000 29 083200	66 799 64	000	29 675 93	37 123 71	0 00	37 123 71
29 Aug 02 4 Sep 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 INVESTMENT TECHNOLOGY GROUP INC / 144 00 OTHER CHARGES 3 55	4 800 000 24 562400	117 751 97	000	112 044 21	5 707 76	0 00	5 707 76
30 Aug 02 5 Sep 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 INVESTMENT TECHNOLOGY GROUP INC / 98 13 OTHER CHARGES 2 46	3 271 000 24 977100	81 599 50	000	71 733 03	9 866 47	0 00	9 866 47
30 Aug 02 13 Sep 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108	15 186 000 0 000000	379 140 20	000	253 785 11	125 345 09	0 00	125 345 09
30 Aug 02 5 Sep 02 Settled	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 BEAR STEARNS SECURITIES CORP / 60 99 OTHER CHARGES 1 53	2 033 000 24 950000	50,660 83	000	44,583 69	6 077 14	0 00	6 077 14
13 Mar 02 18 Mar 02 Settled	BROADCOM CORP CL A CUSIP 111320107 GOLDMAN SACHS & COMPANY OTHER CHARGES 19	- 300 000 40 201000	12 060 11	000	72 703 32	60 643 21	0 00	60 643 21
30 Jul 02 2 Aug 02 Settled	BROADCOM CORP CL A CUSIP 111320107 UBS WARBURG LLC / 36 00 OTHER CHARGES 71	- 1 200 000 19 439000	23 290 09	000	273 520 23	- 250,230 14	0 00	250 230 14
29 Aug 02 4 Sep 02 Settled	BROADCOM CORP CL A CUSIP 111320107 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 41	- 800 000 18 987500	13 565 59	000	145 460 52	131 894 93	0 00	131 894 93
30 Aug 02 13 Sep 02 Settled	BROADCOM CORP CL A CUSIP 111320107	- 1 711 000 0 000000	28 214 39	000	- 54 377 17	- 26 162 78	0 00	- 26 162 78

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	BROADCOM CORP CL A CUSIP 111320107 INVESTMENT TECHNOLOGY GROUP INC / 18 41 OTHER CHARGES 28	547 000 16 740400	9 140 31	000	- 84 118 41	- 54,978 10	0 00	54 978 10
30 Aug 02 5 Sep 02 Settled	BROADCOM CORP CL A CUSIP 111320107 BEAR STEARNS, SECURITIES CORP / 1 28 OTHER CHARGES 03	- 42 000 16 480000	691 29	000	- 5 451 65	- 4 760 36	0 00	- 4 760 36
29 Aug 02 4 Sep 02 Settled	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1118211087 CUSIP 111621108 INVESTMENT TECHNOLOGY GROUP INC / 135 00 OTHER CHARGES 2 02	- 4 500 000 14 892900	68 881 03	000	- 124 663 82	- 57 782 79	0 00	- 57 782 79
30 Aug 02 5 Sep 02 Settled	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1118211087 CUSIP 111821108 INVESTMENT TECHNOLOGY GROUP INC / 90 00 OTHER CHARGES 1 33	- 3 000 000 14 709000	44,035 67	000	- 67 010 46	22 974 78	0 00	22,974 78
1 May 02 6 May 02 Settled	BSTN PPTYS INC COM STK CUSIP 101121101 FIDELITY CAPITAL MARKETS / 3 00 OTHER CHARGES 12	- 100 000 39 011800	3,898 08	000	- 3,659 00	239 06	0 00	239 06
21 May 02 24 May 02 Settled	BSTN PPTYS INC COM STK CUSIP 101121101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 13	- 100 000 40 290000	4,028 87	000	- 3 659 00	369 87	0 00	369 87
10 Jun 02 13 Jun 02 Settled	BSTN SCIENTIFIC CORP COM CUSIP 101137107 CREDIT SUISSE FIRST BOSTON CORPORATION / 65 00 OTHER CHARGES 1 04	1 300 000 26 374800	34,221 20	000	24 122 02	10,099 18	0 00	10 099 18
12 Jun 02 17 Jun 02 Settled	BSTN SCIENTIFIC CORP COM CUSIP 101137107 SMITH BARNEY INC / 12 00 OTHER CHARGES 31	- 400 000 25 129600	10 039 53	000	- 7 422 18	2,617 37	0 00	2 617 37
13 Jun 02 18 Jun 02 Settled	BSTN SCIENTIFIC CORP COM CUSIP 101137107 UBS WARBURG LLC / 54 00 OTHER CHARGES 1 41	- 1 800 000 25 881800	48,531 83	000	- 30 835 63	15 696 20	0 00	15 696 20

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Jun 02 19 Jun 02 Settled	BSTN SCIENTIFIC CORP COM CUSIP 101137107 UBS WARBURG LLC / 30 00 OTHER CHARGES 80	1 000 000 28 533700	26 502 90	000	13 372 70	13 130 20	0 00	13 130 20
30 Aug 02 13 Sep 02 Settled	BSTN SCIENTIFIC CORP COM CUSIP 101137107	2 400 000 0 000000	69 960 00	000	58 872 00	11 088 00	0 00	11 088 00
3 Jan 02 8 Jan 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 60 OTHER CHARGES 09	200 000 29 465700	5,880 45	000	6,772 76	- 892 31	0 00	892 31
3 Jan 02 8 Jan 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 CREDIT SUISSE FIRST BOSTON CORPORATION / 113 40 OTHER CHARGES 80	- 1 800 000 29 465700	52 924 06	000	60 938 32	8,014 26	0 00	- 8 014 26
4 Jan 02 8 Jan 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 CREDIT SUISSE FIRST BOSTON CORPORATION / 29 40 OTHER CHARGES 32	- 700 000 29 899900	20 900 21	000	23 675 75	2 775 54	0 00	2 775 54
7 Jan 02 10 Jan 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 CREDIT SUISSE FIRST BOSTON CORPORATION / 40 50 OTHER CHARGES 41	- 900 000 29 667200	26,659 57	000	30 440 25	3 780 68	0 00	3 780 68
7 Jan 02 10 Jan 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 09	200 000 29 845000	5 964 91	000	6 764 50	799 59	0 00	799 59
8 Jan 02 11 Jan 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 CREDIT SUISSE FIRST BOSTON CORPORATION / 54 00 OTHER CHARGES 79	- 1 800 000 29 170100	52 451 39	000	59 808 90	7 357 51	0 00	- 7 357 51
6 Feb 02 11 Feb 02 Settled	BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 INSTINET / 1 00 OTHER CHARGES 05	- 100 000 28 300000	2 828 95	000	- 3 177 50	348 55	0 00	348 55

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Sales

Equities

21 May 02	BURL NORTN SANTA FE CORP COM	CUSIP 12189T104		100 000	2 808 91	- 3,177 50	0 00	- 368 59							
24 May 02	DEUTSCHE BANK SECURITIES INC	CUSIP 12189T104		28 090 000			0 00	- 368 59							
17 Jun 02	BURL NORTN SANTA FE CORP COM	CUSIP 12189T104		300 000	8,666 73	8 532 50	- 835 77								
20 Jun 02	GOLDMAN SACHS & COMPANY	CUSIP 12189T104		28 990 000			0 00	- 835 77							
29 Aug 02	BURL NORTN SANTA FE CORP COM	CUSIP 12189T104		3,200 000	90,753 42	- 97,555 22	- 6,801 80								
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 88 00	CUSIP 12189T104		28 391 300			0 00	- 6,801 80							
30 Aug 02	BURL NORTN SANTA FE CORP COM	CUSIP 12189T104		2,511 000	72 216 36	57 824 02	0 00	14,392 34							
13 Sep 02	BURL NORTN SANTA FE CORP COM	CUSIP 12189T104		0 000 000			0 00								
30 Aug 02	BURL NORTN SANTA FE CORP COM	CUSIP 12189T104		2,189 000	62 881 58	- 55 605 99	0 00	7 255 59							
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 85 87	CUSIP 12189T104		28 747 800			0 00								
7 Jan 02	CALPINE CORP COM	CUSIP 131347108		300 000	4 875 42	- 5 752 50	0 00	- 777 08							
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 6 00	CUSIP 131347108		18 605 000			0 00								
22 Jul 02	CAMPBELL SOUP CO COM	CUSIP 134429109		1 100 000	23,990 27	- 28,336 00	0 00	4 345 73							
25 Jul 02	DEUTSCHE BANK SECURITIES INC	CUSIP 134429109		21 810 000			0 00	- 4 345 73							
30 Aug 02	CAMPBELL SOUP CO COM	CUSIP 134429109		972 000	22 471 96	- 25,038 72	0 00	- 2 566 76							
5 Sep 02	CUSIP 134429109	CUSIP 134429109		23 150 000			0 00								
30 Aug 02	CAMPBELL SOUP CO COM	CUSIP 134429108		2 828 000	60,838 20	- 67,697 28	0 00	- 8 859 08							
13 Sep 02	CUSIP 134429108	CUSIP 134429108		0 000 000			0 00								
7 Jan 02	CAP I FNCL COM	CUSIP 14040H105		1,100 000	82,507 11	- 65 998 02	0 00	- 3 490 91							
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 22 00	CUSIP 14040H105		58 845 500			0 00								

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Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL
Account number 2602475

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Transition Total

Realized gain/loss

Sales

Equities

30 Aug 02	CAP 1 FNCL COM	CUSIP 14040H105	4 401 000	156 983 67	201,904 63	44 920 96	0 00	44 920 96				
13 Sep 02	CUSIP 14040H105		0 000000									
30 Aug 02	CAP 1 FNCL COM	CUSIP 14040H105	- 6 199 000	220 825 70	351 714 82	- 130 789 12	0 00	130 789 12				
5 Sep 02	CUSIP 14040H105		35 670000									
30 Aug 02	CARDINAL HLTH INC	CUSIP 14149Y108	4,231 000	274 338 04	297 463 96	23 125 92	0 00	23 125 92				
13 Sep 02	CUSIP 14149Y108		0 000000									
30 Aug 02	CARDINAL HLTH INC	CUSIP 14149Y108	2 069 000	134,087 85	151 654 62	17,566 77	0 00	17 566 77				
5 Sep 02	CUSIP 14149Y108		64 840000									
29 Aug 02	CARRAMERICA RLTYP CORP COM REIT	CUSIP 144418100	- 500 000	13 506 59	15 400 00	- 1 893 41	0 00	1 893 41				
4 Sep 02	CUSIP 144418100		27 044000									
30 Aug 02	CARRAMERICA RLTYP CORP COM REIT	CUSIP 144418100	300 000	8 151 74	- 9 240 00	- 1 088 26	0 00	1 088 26				
5 Sep 02	CUSIP 144418100		27 203300									
30 Jan 02	CATERPILLAR INC COM	CUSIP 149123101	1,200 000	58 193 84	65 753 04	- 7 559 20	0 00	7 559 20				
4 Feb 02	CUSIP 149123101		48 525600									
30 Jan 02	CATERPILLAR INC COM	CUSIP 149123101	- 1 100 000	53 344 35	60 273 62	6 929 27	0 00	6 929 27				
4 Feb 02	CUSIP 149123101		48 525600									
31 Jan 02	CATERPILLAR INC COM	CUSIP 149123101	600 000	29 662 35	31 566 00	1 903 65	0 00	1 903 65				
5 Feb 02	CUSIP 149123101		49 468000									
30 Aug 02	CATERPILLAR INC COM	CUSIP 149123101	- 3 209 000	139 940 27	158 088 46	18,148 19	0 00	18 148 19				
5 Sep 02	CUSIP 149123101		43 640000									
5 Sep 02	BEAR STEARNS SECURITIES CORP / 88 27											
30 Aug 02	OTHER CHARGES											

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Investment Transaction Detail

Trade date Security description Shares/PAR Transaction amount Cost Market Translation Total
 Settle date Asset ID Broker/Commission Price Principal Accrued Interest Realized gain/loss

Sales

Equities

30 Aug 02	CATERPILLAR INC COM	148123101	CUSIP 148123101	- 2,191,000	85,815.24	- 101,636.85	- 8,021.61	- 8,021.61	Settled
1 Feb 02	CENDANT CORP COM STK	151313103	CUSIP 151313103	- 3,000,000	50,141.84	- 46,800.57	3,341.27	3,341.27	Settled
1 Feb 02	ROBERTSON STEPHENS & CO L R / 80 00	76	OTHER CHARGES	18,744,200					Settled
1 Feb 02	CENDANT CORP COM STK	151313103	CUSIP 151313103	- 2,100,000	35,099.29	- 35,185.44	- 86.15	- 86.15	Settled
6 Feb 02	ROBERTSON STEPHENS & CO L R / 83 00	53	OTHER CHARGES	18,744,200					Settled
28 Feb 02	CENDANT CORP COM STK	151313103	CUSIP 151313103	- 600,000	10,585.42	- 9,292.86	1,302.56	1,302.56	Settled
5 Mar 02	MORGAN STANLEY & CO INC / 18 00	16	OTHER CHARGES	17,689,300					Settled
1 Mar 02	CENDANT CORP COM STK	151313103	CUSIP 151313103	- 100,000	1,805.31	1,548.81	256.50	256.50	Settled
6 Mar 02	BERNSTEIN SANFORD C & CO / 3 00	03	OTHER CHARGES	18,083,400					Settled
4 Mar 02	CENDANT CORP COM STK	151313103	CUSIP 151313103	- 500,000	8,187.01	- 7,744.05	1,422.96	1,422.96	Settled
7 Mar 02	BERNSTEIN, SANFORD C & CO / 15 00	14	OTHER CHARGES	18,364,300					Settled
5 Mar 02	CENDANT CORP COM STK	151313103	CUSIP 151313103	- 200,000	3,670.18	- 3,097.62	572.54	572.54	Settled
8 Mar 02	BERNSTEIN, SANFORD C & CO / 6 00	08	OTHER CHARGES	18,381,100					Settled
13 Mar 02	CENDANT CORP COM STK	151313103	CUSIP 151313103	- 1,400,000	25,481.01	- 21,683.34	3,797.67	3,797.67	Settled
18 Mar 02	GOLDMAN SACHS & COMPANY	39	OTHER CHARGES	18,201,000					Settled
18 Mar 02	CENDANT CORP COM STK	151313103	CUSIP 151313103	- 1,800,000	35,465.04	- 26,291.14	9,173.90	9,173.90	Settled
22 Mar 02	ROBB PECK MCCOONEY CLEARING CORP / 54 00	54	OTHER CHARGES	18,733,100					Settled
27 Mar 02	CENDANT CORP COM STK	151313103	CUSIP 151313103	- 100,000	1,910.60	1,350.38	560.22	560.22	Settled
2 Apr 02	MORGAN STANLEY & CO INC / 3 00	03	OTHER CHARGES	19,136,300					Settled

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
2 Apr 02 5 Apr 02 Settled	CENDANT CORP COM STK CUSIP 151313103 BANC AMERICA SECUR MONTGOMERY DIV / 9 00 OTHER CHARGES 17	- 300 000	5 812 68	000	4 051 14	1 561 54	0 00	1 561 54
20 Aug 02 23 Aug 02 Settled	CENDANT CORP COM STK CUSIP 151313103 SMITH BARNEY INC / 32 40 OTHER CHARGES 41	- 900 000	13 259 56	000	- 11 906 64	1 352 92	0 00	1 352 92
22 Aug 02 27 Aug 02 Settled	CENDANT CORP COM STK CUSIP 151313103 KALB VOORHIS & CO / 15 00 OTHER CHARGES 23	500 000	7 514 62	000	8 546 25	968 37	0 00	968 37
30 Aug 02 13 Sep 02 Settled	CENDANT CORP COM STK CUSIP 151313103	- 8 645 000	85 089 85	000	65 827 42	29 262 53	0 00	29 262 53
30 Aug 02 5 Sep 02 Settled	CENDANT CORP COM STK CUSIP 151313103 BEAR STEARNS SECURITIES CORP / 559 65 OTHER CHARGES 8 04	18 655 000	268 385 36	000	- 241 677 45	24 707 91	0 00	24 707 91
29 Aug 02 4 Sep 02 Settled	CHARTER COMMUNICATIONS INC DEL CL A CUSIP 16117M107 INVESTMENT TECHNOLOGY GROUP INC / 258 00 OTHER CHARGES 78	8,600 000	25 630 66	000	104 752 44	79 121 78	0 00	79 121 78
30 Aug 02 5 Sep 02 Settled	CHARTER COMMUNICATIONS INC DEL CL A CUSIP 16117M107 INVESTMENT TECHNOLOGY GROUP INC / 174 00 OTHER CHARGES 56	5,800 000	18 137 20	000	- 82 986 52	64 849 32	0 00	64 849 32
5 Feb 02 8 Feb 02 Settled	CHARTER 1 FINCL INC COM CUSIP 160903100 INVESTMENT TECHNOLOGY GROUP INC / 28 00 OTHER CHARGES 81	1 400 000	40 634 39	000	- 36 254 15	4 380 24	0 00	4 380 24
6 Feb 02 11 Feb 02 Settled	CHARTER 1 FINCL INC COM CUSIP 160903100 GOLDMAN SACHS & COMPANY / 75 00 OTHER CHARGES 1 08	2 500 000	71,854 67	000	64 036 81	7 817 76	0 00	7 817 76

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
12 Mar 02 15 Mar 02 Settled	CHARTER 1 FINCL INC COM CUSIP 160903100 MORGAN STANLEY & CO INC / 15 00 OTHER CHARGES 24	- 500 000 31 454300	15 711 91	000	- 12 795 29	2,916 62	0 00	2 916 62
12 Apr 02 17 Apr 02 Settled	CHARTER 1 FINCL INC COM CUSIP 160903100 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 80	1,700 000 35 018000	59 528 80	000	- 43 383 87	16 144 93	0 00	16 144 93
7 Jan 02 10 Jan 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 27	- 200 000 89 725000	17,940 73	000	- 15,407 92	2,532 81	0 00	2 532 81
22 Jul 02 25 Jul 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 72	- 1 300 000 89 390000	80 204 28	000	115 731 00	25 526 72	0 00	- 25,526 72
23 Jul 02 28 Jul 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100 SMITH BARNEY INC / 7 00 OTHER CHARGES 42	200 000 68 050400	13,802 86	000	- 17 578 00	- 3,775 34	0 00	- 3,775 34
24 Jul 02 29 Jul 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100 CITATION GROUP / 21 00 OTHER CHARGES 1 44	- 700 000 88 213700	47,727 15	000	- 59,292 20	- 11,565 05	0 00	- 11 565 05
26 Jul 02 31 Jul 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100 SMITH BARNEY INC / 8 00 OTHER CHARGES 83	- 300 000 69 359400	20,788 19	000	25,251 60	- 4 453 41	0 00	- 4,453 41
29 Jul 02 1 Aug 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100 SMITH BARNEY INC / 15 00 OTHER CHARGES 1 10	- 500 000 72 780900	38 364 35	000	42 086 00	- 5 721 65	0 00	- 5 721 65
14 Aug 02 19 Aug 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100 CITATION GROUP / 6 00 OTHER CHARGES 46	- 200 000 76 115300	15 218 60	000	- 16 834 40	- 1,817 80	0 00	- 1,817 80

Portfolio Statement

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Sales									
Equities									
29 Aug 02 4 Sep 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100 INVESTMENT TECHNOLOGY GROUP INC / 222 00 OTHER CHARGES 18 95	- 7 400 000 76 081400	562 763 41	000	570 806 28	- 8 042 87	0 00	8 042 87	
30 Aug 02 13 Sep 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100	- 6 799 000 0 000000	521,007 37	000	466 193 30	54 814 07	0 00	54 814 07	
30 Aug 02 5 Sep 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100 BEAR STEARNS SECURITIES CORP / 7 20 OTHER CHARGES 56	- 240 000 76 630000	18 383 44	000	18 489 50	106 06	0 00	- 106 06	
30 Aug 02 5 Sep 02 Settled	CHEVRONTEXACO CORP COM CUSIP 166784100 INVESTMENT TECHNOLOGY GROUP INC / 148 83 OTHER CHARGES 11 44	4 981 000 76 548500	379 601 80	000	370 921 24	8 680 56	0 00	8 680 56	
13 Mar 02 18 Mar 02 Settled	CHIRON CORP COM CUSIP 170040108 GOLDMAN SACHS & COMPANY OTHER CHARGES 84	- 900 000 46 971000	42 273 28	000	38 838 42	3,434 84	0 00	3 434 84	
29 Aug 02 4 Sep 02 Settled	CHUBB CORP COM CUSIP 171232101 INVESTMENT TECHNOLOGY GROUP INC / 21 00 OTHER CHARGES 1 30	700 000 61 321400	42 902 68	000	53 981 19	11 078 51	0 00	11 078 51	
30 Aug 02 13 Sep 02 Settled	CHUBB CORP COM CUSIP 171232101	- 1 093 000 0 000000	67 645 77	000	- 83 694 49	16 048 72	0 00	16 048 72	
30 Aug 02 5 Sep 02 Settled	CHUBB CORP COM CUSIP 171232101 BEAR STEARNS SECURITIES CORP / 2 19 OTHER CHARGES 14	- 73 000 61 890000	4 515 64	000	5 624 12	1 108 48	0 00	1 108 48	
30 Aug 02 5 Sep 02 Settled	CHUBB CORP COM CUSIP 171232101 INVESTMENT TECHNOLOGY GROUP INC / 16 02 OTHER CHARGES 1 01	534 000 62 278900	33 239 90	000	41 140 86	7 900 96	0 00	7 900 96	
31 Jan 02 5 Feb 02 Settled	CIENA CORP COM IPO 02 07 87 CUSIP 171779101 MORGAN STANLEY & CO INC / 12 00 OTHER CHARGES 08	400 000 12 918000	5 155 12	000	20 288 00	15 132 88	0 00	- 15 132 88	

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1 JAN 02 - 31 DEC 02

Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Feb 02 11 Feb 02 Settled	CIENA CORP COM IPO 02-07-87 CUSIP 171779101 BANC AMERICA SECUR MONTGOMERY DIV OTHER CHARGES 24	- 1 700 000 9 200000	15,839 76	000	- 75 487 41	59 847 65	0 00	59 847 65
15 Feb 02 21 Feb 02 Settled	CIENA CORP COM IPO 02-07 87 CUSIP 171779101 GOLDMAN SACHS & COMPANY / 30 00 OTHER CHARGES 14	- 1 000 000 8 723700	8 693 58	000	39 391 10	30 697 54	0 00	- 30 697 54
19 Feb 02 22 Feb 02 Settled	CIENA CORP COM IPO 02-07-87 CUSIP 171779101 GOLDMAN SACHS & COMPANY / 178 30 OTHER CHARGES 53	- 4,100 000 8 525800	34,778 95	000	- 152,750 79	- 117 871 84	0 00	- 117,971 84
12 Apr 02 17 Apr 02 Settled	CIENA CORP COM IPO 02-07-87 CUSIP 171779101 GOLDMAN SACHS & COMPANY OTHER CHARGES 05	- 200 000 7 478000	1 495 55	000	- 7,148 14	- 5,652 59	0 00	5 652 59
30 Aug 02 13 Sep 02 Settled	CIGNA CORP COM CUSIP 125509108	- 898 000 0 000000	76,437 78	000	68 999 09	7 438 67	0 00	7 438 67
30 Aug 02 5 Sep 02 Settled	CIGNA CORP COM CUSIP 125509109 BEAR, STEARNS SECURITIES CORP / 180 08 OTHER CHARGES 15 38	- 8 002 000 85 120000	510 894 80	000	- 484 868 36	25 826 44	0 00	25 826 44
30 Aug 02 13 Sep 02 Settled	CINERGY CORP COM CUSIP 172474108	- 1 065 000 0 000000	36 636 00	000	- 27 788 18	8 847 82	0 00	8,847 82
30 Aug 02 5 Sep 02 Settled	CINERGY CORP COM CUSIP 172474108 BEAR, STEARNS, SECURITIES CORP / 133 05 OTHER CHARGES 4 80	- 4 435 000 34 400000	152,428 35	000	- 144 155 74	8 270 81	0 00	8 270 81
7 Jan 02 10 Jan 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 31	- 1 000 000 20 569000	20 548 69	000	45 983 14	- 25 434 45	0 00	- 25 434 45
8 Jan 02 11 Jan 02 Settled	CISCO SYS INC COM CUSIP 17275R102 INSTINET / 43 00 OTHER CHARGES 1 33	- 4 300 000 20 535000	88,258 17	000	- 105 381 73	17 125 58	0 00	- 17 125 58

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Account number 2602475
Account Name ZZ*FREEDOM FORUM INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Transtation	Total	
Sales									
Equities									
13 Mar 02 18 Mar 02 Settled	CISCO SYS INC COM CUSIP 17275R102 GOLDMAN SACHS & COMPANY OTHER CHARGES 08	300 000 16 321000	4 898 22	000	5 962 50	- 1 066 28	0 00	1 066 28	
14 May 02 17 May 02 Settled	CISCO SYS INC COM CUSIP 17275R102 WEDBUSH MORGAN SECURITIES, INC / 96 00 OTHER CHARGES 1 57	3,200 000 16 262300	51 941 79	000	63 600 00	11 658 21	0 00	- 11 658 21	
21 May 02 24 May 02 Settled	CISCO SYS INC COM CUSIP 17275R102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 34	- 700 000 16 100000	11,269 66	000	13 912 50	- 2 642 84	0 00	- 2 642 84	
11 Jun 02 14 Jun 02 Settled	CISCO SYS INC COM CUSIP 17275R102 CREDIT SUISSE FIRST BOSTON CORPORATION / 28 80 OTHER CHARGES 38	800 000 15 432100	12 316 50	000	15 585 92	3 269 42	0 00	- 3 269 42	
11 Jun 02 14 Jun 02 Settled	CISCO SYS INC COM CUSIP 17275R102 CREDIT SUISSE FIRST BOSTON CORPORATION / 46 80 OTHER CHARGES 61	1,300 000 15 432100	20 014 32	000	25 327 12	- 5 312 80	0 00	5 312 80	
11 Jun 02 14 Jun 02 Settled	CISCO SYS INC COM CUSIP 17275R102 CREDIT SUISSE FIRST BOSTON CORPORATION / 25 20 OTHER CHARGES 33	700 000 15 432100	10 776 94	000	13 716 20	2 939 26	0 00	2 939 26	
11 Jun 02 14 Jun 02 Settled	CISCO SYS INC COM CUSIP 17275R102 CREDIT SUISSE FIRST BOSTON CORPORATION / 79 20 OTHER CHARGES 1 03	- 2 200 000 15 432100	33,870 39	000	42 581 00	8 690 61	0 00	8 690 61	
12 Jun 02 17 Jun 02 Settled	CISCO SYS INC COM CUSIP 17275R102 DEUTSCHE BANK SECURITIES INC / 18 00 OTHER CHARGES 26	600 000 15 024200	8 996 24	000	11 239 02	- 2 242 78	0 00	2 242 78	
22 Jul 02 25 Jul 02 Settled	CISCO SYS INC COM CUSIP 17275R102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 78	2 000 000 12 850000	25 699 22	000	- 37 123 35	11 424 13	0 00	11 424 13	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Trade date Settle date Trade Status

Sales

Equities

29 Aug 02	CISCO SYS INC COM	CUSIP 17275R102	45 100 000	630 289 58	- 495,563 84	134 725 72	134 725 72	0 00	134 725 72			
4 Sep 02	Settled											
30 Aug 02	CISCO SYS INC COM	CUSIP 17275R102	14 005800									
11 Sep 02	Settled											
30 Aug 02	CISCO SYS INC COM	CUSIP 17275R102	9 476 000	130 670 09	- 57 474 17	73,195 92	73,195 92	0 00	73 195 92			
11 Sep 02	Settled											
30 Aug 02	BEAR STEARNS SECURITIES CORP / 284 28	OTHER CHARGES	3 95									
13 Sep 02	Settled											
30 Aug 02	CISCO SYS INC COM	CUSIP 17275R102	46 640 000	644 564 80	- 278,143 09	366,421 71	366,421 71	0 00	366 421 71			
30 Aug 02	CISCO SYS INC COM	CUSIP 17275R102	0 000000									
30 Aug 02	CISCO SYS INC COM	CUSIP 17275R102	30 084 000	418,482 38	- 184,637 10	231 845 26	231 845 26	0 00	231 845 26			
5 Sep 02	Settled											
29 Aug 02	CIT GROUP INC NEW COM	CUSIP 125581108	2 800 000	64 291 83	- 68,700 00	2,408 07	2,408 07	0 00	2 408 07			
4 Sep 02	Settled											
29 Aug 02	CIT GROUP INC NEW COM	CUSIP 125581108	2 000 000	44 099 67	44 615 31	- 515 64	- 515 64	0 00	- 515 64			
5 Sep 02	Settled											
30 Aug 02	CIT GROUP INC NEW COM	CUSIP 125581108	22 080500									
5 Sep 02	Settled											
29 Aug 02	CIT GROUP INC NEW COM	CUSIP 125581108	300 000	9 572 71	- 15 654 00	- 8 081 29	- 8 081 29	0 00	8 081 29			
25 Jul 02	Settled											
22 Jul 02	CITIGROUP INC COM	CUSIP 172867101	31 910000									
25 Jul 02	Settled											
30 Aug 02	DEUTSCHE BANK SECURITIES INC	OTHER CHARGES	29									
30 Aug 02	CITIGROUP INC COM	CUSIP 172867101	32 788 000	1,073 807 00	- 65 842 40	1,007 964 60	1,007 964 60	0 00	1 007,964 60			
13 Sep 02	Settled											
30 Aug 02	CITIGROUP INC COM	CUSIP 172867101	0 000000									
30 Aug 02	CITIGROUP INC COM	CUSIP 172867101	55,612 000	1,818,569 81	- 970 804 22	848,765 59	848,765 59	0 00	848 765 59			
5 Sep 02	Settled											
30 Aug 02	BEAR STEARNS SECURITIES CORP /	OTHER CHARGES	54 83									
1 688 38	Settled											

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ-FREEDOM FORUM,INC JP MOR-5L

Investment Transaction Detail

Trade date Security description Shares/PAR Transaction amount Cost Market Translation Total
 Settle date Asset ID Broker/Commission Principal Accrued Interest Realized gain/loss

Sales

Equities

22 Jul 02	CITRIX SYS INC COM	5 700 000	29 240 11	000	107 099 04	77 858 93	0 00	77 858 93
25 Jul 02	CUSIP 177370100							
Settled	DEUTSCHE BANK SECURITIES INC	5 130000						
	OTHER CHARGES	89						
30 Aug 02	CLEAR CHANNEL COMMUNICATIONS INC COM	3 600 000	123 048 00	000	- 174 627 68	- 51,579 66	0 00	51 579 66
13 Sep 02	CUSIP 184502102							
Settled		0 000000						
30 Aug 02	CLOROX CO COM	900 000	38 754 00	000	30 636 00	8 118 00	0 00	8 118 00
13 Sep 02	CUSIP 189054109							
Settled		0 000000						
5 Feb 02	CMS ENERGY CORP COM	- 900 000	19 491 18	000	34 688 78	15 197 60	0 00	15 197 60
8 Feb 02	CUSIP 125898100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 18 00	21 672200						
	OTHER CHARGES	30						
10 Jun 02	CMS ENERGY CORP COM	- 1 800 000	30 500 43	000	83 919 26	33 418 83	0 00	33 418 83
13 Jun 02	CUSIP 125898100							
Settled	SMITH BARNEY INC / 115 20	17 009200						
	OTHER CHARGES	93						
12 Jun 02	CMS ENERGY CORP COM	4 000 000	50 883 26	000	- 100 380 94	49 497 68	0 00	49 497 68
17 Jun 02	CUSIP 125898100							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION /	12 759200						
	OTHER CHARGES	1 54						
12 Apr 02	COACH INC COM	- 200 000	10 671 27	000	8 760 00	1 902 27	0 00	1 902 27
17 Apr 02	CUSIP 189754104							
Settled	GOLDMAN SACHS & COMPANY	53 358000						
	OTHER CHARGES	33						
17 Jun 02	COCA COLA CO COM	- 500 000	27 594 16	000	29 476 45	1 882 29	0 00	1 882 29
20 Jun 02	CUSIP 181216100							
Settled	GOLDMAN SACHS & COMPANY	55 190000						
	OTHER CHARGES	84						
29 Aug 02	COCA COLA CO COM	18 500 000	836 734 08	000	- 1 002 503 84	- 65 769 58	0 00	65 769 58
4 Sep 02	CUSIP 181216100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 555 00	50 665800						
	OTHER CHARGES	28 22						
30 Aug 02	COCA COLA CO COM	- 12 281 000	629 303 84	000	454 180 70	175 123 14	0 00	175 123 14
5 Sep 02	CUSIP 181216100							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 387 83	51 357200						
	OTHER CHARGES	18 88						

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Market Realized gain/loss Total

Sales

Equities

30 Aug 02	Settled	COCA COLA CO COM	CUSIP 181218100	BEAR, STEARNS, SECURITIES CORP / 12 51	OTHER CHARGES 85	- 417 000	21,253 84	000	- 20,233 09	1 020 75	0 00	1 020 75
5 Sep 02	Settled	COCA COLA CO COM	CUSIP 181218100	BEAR, STEARNS, SECURITIES CORP / 12 51	OTHER CHARGES 85	- 15 822 000	808,822 00	000	259 981 85	546 840 15	0 00	546 840 15
13 Sep 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	GOLDMAN SACHS & COMPANY	OTHER CHARGES 1 59	- 800 000	52 790 81	000	- 53,739 09	- 848 39	0 00	- 948 39
12 Apr 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	GOLDMAN SACHS & COMPANY	OTHER CHARGES 1 59	- 800 000	52 790 81	000	- 53,739 09	- 848 39	0 00	- 948 39
17 Apr 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	DEUTSCHE BANK SECURITIES INC	OTHER CHARGES 7 32	4 500 000	242 892 88	000	264,602 73	- 21 610 05	0 00	- 21,610 05
21 May 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	DEUTSCHE BANK SECURITIES INC	OTHER CHARGES 7 32	- 700 000	35,978 18	000	- 40,618 76	- 4,642 58	0 00	- 4,642 58
2 Aug 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	UBS WARBURG LLC / 21 00	OTHER CHARGES 1 09	- 700 000	35,978 18	000	- 40,618 76	- 4,642 58	0 00	- 4,642 58
30 Jul 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	UBS WARBURG LLC / 21 00	OTHER CHARGES 1 09	- 700 000	35,978 18	000	- 40,618 76	- 4,642 58	0 00	- 4,642 58
2 Aug 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	UBS WARBURG LLC / 21 00	OTHER CHARGES 1 09	- 700 000	35,978 18	000	- 40,618 76	- 4,642 58	0 00	- 4,642 58
31 Jul 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	UBS WARBURG LLC / 21 00	OTHER CHARGES 1 07	- 700 000	35 268 64	000	- 40 526 89	- 5 258 25	0 00	- 5 258 25
5 Aug 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	UBS WARBURG LLC / 21 00	OTHER CHARGES 1 07	- 2 700 000	144 565 52	000	- 154,977 63	- 10,412 11	0 00	- 10 412 11
29 Aug 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	INVESTMENT TECHNOLOGY GROUP INC / 81 00	OTHER CHARGES 4 38	- 4 058 000	221 363 90	000	- 221 748 98	- 383 06	0 00	- 383 06
30 Aug 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	INVESTMENT TECHNOLOGY GROUP INC / 81 00	OTHER CHARGES 4 38	- 4 058 000	221 363 90	000	- 221 748 98	- 383 06	0 00	- 383 06
13 Sep 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	INVESTMENT TECHNOLOGY GROUP INC / 52 71	OTHER CHARGES 2 90	1,757 000	95 895 71	000	- 99,494 44	3 498 73	0 00	- 3,498 73
5 Sep 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	INVESTMENT TECHNOLOGY GROUP INC / 52 71	OTHER CHARGES 2 90	- 1 685 000	81 863 43	000	- 86,181 68	- 4 318 25	0 00	- 4,318 25
30 Aug 02	Settled	COLGATE-PALMOLIVE CO COM	CUSIP 194182103	BEAR, STEARNS, SECURITIES CORP / 50 55	OTHER CHARGES 2 77	- 1 685 000	81 863 43	000	- 86,181 68	- 4 318 25	0 00	- 4,318 25

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Transaction Total
 Settle date Asset ID Broker/Commission Realized gain/loss

Sales

Trade date	Security description	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Transaction	Total
30 Aug 02	COMPASS BANCSHARES INC COM CUSIP 20449H109	- 1 300 000	43 667 00	000 000	27 014 69	000	16 652 31	000	000	16 652 31
8 Sep 02										
7 Feb 02	COMPUTER ASSOC INTL INC COM CUSIP 204912109	- 5 800 000	163 065 13	000 000	194 412 45	000	31 347 32	000	000	- 31 347 32
12 Feb 02	FIRST OPTIONS OF CHICAGO / 174 00 OTHER CHARGES 2 45		28 145100							
12 Apr 02	COMPUTER ASSOC INTL INC COM CUSIP 204912109	- 1 500 000	31 661 04	000 000	47 733 00	000	16 071 96	000	000	16 071 96
17 Apr 02	GOLDMAN SACHS & COMPANY OTHER CHARGES 88		21 108000							
30 Aug 02	COMPUTER SCI CORP COM CUSIP 20538B3104	- 2 000 000	73,660 00	000 000	72 813 45	000	846 55	000	000	846 55
13 Sep 02										
30 Aug 02	CONOCOPHILLIPS COM CUSIP 20825C104	12 760 000	668 983 51	000 000	726 201 78	000	- 57 218 27	000	000	57 218 27
5 Sep 02	BEAR STEARNS SECURITIES CORP / 818 52 OTHER CHARGES 20 17		52 493903							
30 Aug 02	CONOCOPHILLIPS COM CUSIP 20825C104	2 018 000	105 957 80	000 000	93 483 08	000	12 474 72	000	000	12 474 72
13 Sep 02										
30 Aug 02	CONOCOPHILLIPS COM CUSIP 20825C104	- 400 000	21 032 00	000 000	18 773 45	000	2 258 55	000	000	2 258 55
13 Sep 02										
18 Sep 02	CONOCOPHILLIPS COM CUSIP 20825C104	- 0 320	16 86	000 000	14 74	000	2 12	000	000	2 12
18 Sep 02										
23 Sep 02	CONOCOPHILLIPS COM CUSIP 20825C104	1 000	48 88	000 000	- 46 07	000	2 79	000	000	2 79
26 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 03 OTHER CHARGES 01		48 900000							
8 Feb 02	CONS EDISON INC COM CUSIP 209115104	1 000 000	40 989 38	000 000	31 242 35	000	9 747 03	000	000	9 747 03
11 Feb 02	INSTINET / 10 00 OTHER CHARGES 82		41 000000							

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Acquired Interest Cost Market Translation Total
 Trade date Trade Status Asset ID Broker/Commission

Realized gain/loss

Sales

Equities

30 Aug 02	CONSTELLATION ENERGY GROUP INC COM	CUSIP 210371100	BEAR STEARNS, SECURITIES CORP / 137 76	OTHER CHARGES 3 88	- 4 592 000	128 480 28	- 146 128 88	17 048 60	0 00	- 17 048 60	Settled
5 Sep 02	CONSTELLATION ENERGY GROUP INC COM	CUSIP 210371100	BEAR STEARNS, SECURITIES CORP / 137 76	OTHER CHARGES 3 88	- 4 592 000	128 480 28	- 146 128 88	17 048 60	0 00	- 17 048 60	Settled
30 Aug 02	CONSTELLATION ENERGY GROUP INC COM	CUSIP 210371100	BEAR STEARNS, SECURITIES CORP / 137 76	OTHER CHARGES 3 88	- 1,708 000	47,841 08	- 51 968 34	- 4,127 26	0 00	- 4,127 26	Settled
13 May 02	COOPER CAMERON CORP	CUSIP 216640102	MERRILL LYNCH PIERCE FENNER & SMITH / 15 00	OTHER CHARGES 88	- 500 000	29 228 41	- 33 818 75	- 4,690 34	0 00	- 4,690 34	Settled
16 May 02	COOPER CAMERON CORP	CUSIP 216640102	MERRILL LYNCH PIERCE FENNER & SMITH / 15 00	OTHER CHARGES 88	- 500 000	29 228 41	- 33 818 75	- 4,690 34	0 00	- 4,690 34	Settled
30 Aug 02	COOPER CAMERON CORP	CUSIP 216640102	COOPER CAMERON CORP	OTHER CHARGES 88	- 2 246 000	100 710 64	121 921 91	- 21,211 27	0 00	21 211 27	Settled
5 Sep 02	COOPER CAMERON CORP	CUSIP 216640102	BEAR, STEARNS SECURITIES CORP / 78 82	OTHER CHARGES 3 59	2 654 000	118 822 15	- 178 412 58	- 59 490 43	0 00	- 59 490 43	Settled
30 Aug 02	CORNING INC COM	CUSIP 219350105	GOLDMAN SACHS & COMPANY / 150 00	OTHER CHARGES 1 78	- 6 700 000	13,400 00	22 847 00	- 9 447 00	0 00	9 447 00	Settled
13 Sep 02	CORNING INC COM	CUSIP 219350105	GOLDMAN SACHS & COMPANY / 150 00	OTHER CHARGES 1 78	- 6 700 000	13,400 00	22 847 00	- 9 447 00	0 00	9 447 00	Settled
4 Feb 02	COSTCO WHSL CORP NEW COM	CUSIP 22160K105	GOLDMAN SACHS & COMPANY / 150 00	OTHER CHARGES 1 69	- 2,600 000	116 723 18	- 104,153 39	12 569 77	0 00	12 569 77	Settled
7 Feb 02	COSTCO WHSL CORP NEW COM	CUSIP 22160K105	GOLDMAN SACHS & COMPANY / 150 00	OTHER CHARGES 1 69	- 2,600 000	116 723 18	- 104,153 39	12 569 77	0 00	12 569 77	Settled
5 Feb 02	COSTCO WHSL CORP NEW COM	CUSIP 22160K105	GOLDMAN SACHS & COMPANY / 18 00	OTHER CHARGES 21	- 300 000	13,470 39	- 11 613 15	1 857 24	0 00	1 857 24	Settled
8 Feb 02	COSTCO WHSL CORP NEW COM	CUSIP 22160K105	GOLDMAN SACHS & COMPANY / 18 00	OTHER CHARGES 21	- 300 000	13,470 39	- 11 613 15	1 857 24	0 00	1 857 24	Settled
5 Feb 02	COSTCO WHSL CORP NEW COM	CUSIP 22160K105	INVESTMENT TECHNOLOGY GROUP INC / 50 00	OTHER CHARGES 1 69	- 2,500 000	112,298 31	- 88 384 58	23 933 73	0 00	23 933 73	Settled
8 Feb 02	COSTCO WHSL CORP NEW COM	CUSIP 22160K105	INVESTMENT TECHNOLOGY GROUP INC / 50 00	OTHER CHARGES 1 69	- 2,500 000	112,298 31	- 88 384 58	23 933 73	0 00	23 933 73	Settled
17 Jun 02	COSTCO WHSL CORP NEW COM	CUSIP 22160K105	GOLDMAN SACHS & COMPANY	OTHER CHARGES 88	- 800 000	32 503 02	- 27 133 53	5 369 49	0 00	5 369 49	Settled
20 Jun 02	GOLDMAN SACHS & COMPANY	CUSIP 22160K105	GOLDMAN SACHS & COMPANY	OTHER CHARGES 88	40 630000						Settled

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Transtation	Total

Sales

Equities

19 Jul 02 24 Jul 02 Settled	COSTCO WHSL CORP NEW COM CUSIP 22160K105 TROSTER SINGER CORP / 8 00 OTHER CHARGES 31	300 000 33 695100	10 099 22	000	10 110 78	- 11 56	0 00	11 56
10 Jun 02 13 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 SANDLER O NEILL & PARTNER / 3 00 OTHER CHARGES 15	100 000 48 151600	4 812 01	000	- 4 603 67	208 34	0 00	208 34
11 Jun 02 14 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 SMITH BARNEY INC / 8 00 OTHER CHARGES 29	- 200 000 46 908500	9,375 41	000	9 207 34	168 07	0 00	168 07
17 Jun 02 20 Jun 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 33	900 000 48 740000	43,864 67	000	40,891 43	2 873 24	0 00	2 873 24
22 Jul 02 25 Jul 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 49	- 400 000 40 560000	16,223 51	000	18 040 00	1 816 49	0 00	- 1 816 49
31 Jul 02 5 Aug 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 UBS WARBURG LLC / 36 00 OTHER CHARGES 1 79	- 1,200 000 49 448000	59,299 81	000	54 120 00	5 179 81	0 00	5 179 81
2 Aug 02 7 Aug 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 UBS WARBURG LLC / 18 00 OTHER CHARGES 89	600 000 49 184400	29 491 75	000	- 27 060 00	2 431 75	0 00	2 431 75
7 Aug 02 12 Aug 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 UBS WARBURG LLC / 6 00 OTHER CHARGES 31	200 000 50 696700	10 133 03	000	- 8 893 00	1 240 03	0 00	1 240 03
12 Aug 02 15 Aug 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 SMITH BARNEY INC / 3 00 OTHER CHARGES 18	100 000 52 802300	5 287 07	000	4 381 44	905 63	0 00	905 63
30 Aug 02 13 Sep 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104	- 2 734 000 0 000000	143 507 68	000	96 830 79	46 676 87	0 00	46 676 87

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Sales									
Equities									
30 Aug 02 5 Sep 02 Settled	COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 BEAR STEARNS, SECURITIES CORP / 277 98 OTHER CHARGES 14 84	- 9 288 000	486,079 72	000	- 375 442 45	110 837 27	0 00	110 837 27	
12 Jun 02 17 Jun 02 Settled	COX COMMUNICATIONS INC NEW CL A CUSIP 224044107 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00 OTHER CHARGES 09	- 100 000	2 878 21	000	3,992 05	- 1 013 84	0 00	- 1 013 84	
22 Jul 02 25 Jul 02 Settled	COX COMMUNICATIONS INC NEW CL A CUSIP 224044107 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 49	- 600 000	16,183 51	000	- 22 823 82	- 8 730 11	0 00	- 6 730 11	
29 Aug 02 4 Sep 02 Settled	COX COMMUNICATIONS INC NEW CL A CUSIP 224044107 INVESTMENT TECHNOLOGY GROUP INC / 87 00 OTHER CHARGES 2 21	2,800 000	73 267 74	000	- 102 035 73	- 28 767 89	0 00	- 28 767 89	
30 Aug 02 5 Sep 02 Settled	COX COMMUNICATIONS INC NEW CL A CUSIP 224044107 INVESTMENT TECHNOLOGY GROUP INC / 57 00 OTHER CHARGES 1 50	- 1,800 000	49 481 53	000	- 43,272 79	6,208 74	0 00	6 208 74	
30 Aug 02 13 Sep 02 Settled	CSX CORP COM CUSIP 126408103	- 3 300 000	114 839 00	000	- 114 569 40	369 60	0 00	369 60	
13 Mar 02 18 Mar 02 Settled	CVS CORP COM STK CUSIP 126650100 GOLDMAN SACHS & COMPANY OTHER CHARGES 15	- 300 000	9 813 15	000	- 15,714 12	- 5,900 97	0 00	- 5 900 97	
12 Apr 02 17 Apr 02 Settled	CVS CORP COM STK CUSIP 126650100 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 84	- 2 700 000	84,302 78	000	- 83 121 04	11,181 72	0 00	11 181 72	
30 Aug 02 13 Sep 02 Settled	CVS CORP COM STK CUSIP 126650100	- 2 497 000	73 388 83	000	- 65 407 71	7,979 12	0 00	7 979 12	
30 Aug 02 5 Sep 02 Settled	CVS CORP COM STK CUSIP 126650100 BEAR STEARNS, SECURITIES CORP / 204 09 OTHER CHARGES 8 02	- 6 803 000	189,730 08	000	- 194 897 73	4,832 33	0 00	4,832 33	

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
4 Mar 02 7 Mar 02 Settled	CYPRESS SEMICONDUCTOR CORP COM CUSIP 232808109 MORGAN STANLEY & CO INC / 6 00 OTHER CHARGES 07	200 000 22 262700	4 446 47	000	4 320 00	126 47	0 00	126 47
8 Jan 02 11 Jan 02 Settled	DANAHER CORP COM CUSIP 235851102 NUTMEG SECURITIES / 37 50 OTHER CHARGES 1 41	1 500 000 62 274000	93 372 09	000	85 742 43	7 629 66	0 00	7 629 66
15 Jan 02 18 Jan 02 Settled	DANAHER CORP COM CUSIP 235851102 GOLDMAN SACHS & COMPANY / 12 00 OTHER CHARGES 19	- 200 000 62 218500	12 431 51	000	11 094 46	1 337 05	0 00	1 337 05
5 Feb 02 8 Feb 02 Settled	DANAHER CORP COM CUSIP 235851102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 10	100 000 60 910000	6 088 90	000	5 547 23	541 67	0 00	541 67
6 Feb 02 11 Feb 02 Settled	DANAHER CORP COM CUSIP 235851102 NUTMEG SECURITIES / 20 00 OTHER CHARGES 73	800 000 60 428300	48 321 91	000	44 247 21	4 074 70	0 00	4 074 70
7 Feb 02 12 Feb 02 Settled	DANAHER CORP COM CUSIP 235851102 MORGAN STANLEY & CO INC / 21 00 OTHER CHARGES 83	700 000 58 932200	41 930 91	000	- 38 699 99	3 230 92	0 00	3 230 92
30 Aug 02 5 Sep 02 Settled	DANAHER CORP COM CUSIP 235851102 BEAR STEARNS, SECURITIES CORP / 13 14 OTHER CHARGES 80	438 000 60 150000	26 331 76	000	23 780 57	2 551 19	0 00	2 551 19
30 Aug 02 13 Sep 02 Settled	DANAHER CORP COM CUSIP 235851102	962 000 0 000000	57,864 30	000	50 621 50	7 242 80	0 00	7 242 80
30 Aug 02 13 Sep 02 Settled	DEERE & CO COM CUSIP 244109105	- 1 400 000 0 000000	64 288 00	000	- 65 108 78	820 78	0 00	820 78
25 Mar 02 28 Mar 02 Settled	DELL COMPUTER CORP COM CUSIP 247025109 SOUNDVIEW FINANCIAL GROUP / 42 00 OTHER CHARGES 55	1 400 000 26 117700	38 522 23	000	- 60 817 96	24 295 73	0 00	24 295 73

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Cost Market Translation Total
Trade date Trade Status

Realized gain/loss

Sales

Equities

12 Apr 02	Settled	DELTA COMPUTER CORP COM	CUSIP 247025109	GOLDMAN SACHS & COMPANY	8 87	OTHER CHARGES	26 048000	- 8,500 000	221 401 33	000	- 348,692 82	127 291 49	0 00	- 127 291 49
17 Apr 02	Settled	CUSIP 247025109												
30 Aug 02	Settled	DELTA COMPUTER CORP COM	CUSIP 247025109					- 18,535 000	440 161 70	000	233,656 63	208 505 07	0 00	208 505 07
30 Aug 02	Settled	DELTA COMPUTER CORP COM	CUSIP 247025109					0 000000						
30 Aug 02	Settled	DELL COMPUTER CORP COM	CUSIP 247025109					- 28,365 000	754 202 62	000	783 376 24	- 39 173 62	0 00	- 39,173 62
5 Sep 02	Settled	CUSIP 247025109						28 820000						
28 Aug 02	Settled	DELPHI CORP COM	CUSIP 247128105	INVESTMENT TECHNOLOGY GROUP INC / 36 00	36	OTHER CHARGES	9 930400	- 1,200 000	11,880 12	000	- 20 112 00	- 8,231 88	0 00	- 8,231 88
4 Sep 02	Settled	CUSIP 247128105												
30 Aug 02	Settled	DELPHI CORP COM	CUSIP 247128105	INVESTMENT TECHNOLOGY GROUP INC / 24 45	25	OTHER CHARGES	8 892400	- 815 000	8 037 61	000	- 13 658 40	- 5 621 79	0 00	- 5 621 79
5 Sep 02	Settled	CUSIP 247128105												
30 Aug 02	Settled	DELPHI CORP COM	CUSIP 247128105	BEAR, STEARNS SECURITIES CORP / 38 22	38	OTHER CHARGES	8 750000	- 1,274 000	12 382 90	000	- 21 352 24	8 969 34	0 00	8 969 34
5 Sep 02	Settled	CUSIP 247128105												
30 Aug 02	Settled	DELPHI CORP COM	CUSIP 247128105	DELPHI CORP COM				- 14,211 000	139 557 25	000	- 205 678 65	- 67 121 40	0 00	- 67 121 40
30 Aug 02	Settled	DELPHI CORP COM	CUSIP 247128105					0 000000						
14 Jun 02	Settled	DELTA AIR LINES INC COM	CUSIP 247381108	CREDIT SUISSE FIRST BOSTON CORPORATION /	72	OTHER CHARGES	21 493800	- 1,100 000	23 603 88	000	50 594 39	28 990 43	0 00	26 990 43
18 Jun 02	Settled	CUSIP 247381108												
14 Jun 02	Settled	DELTA AIR LINES INC COM	CUSIP 247381108	CREDIT SUISSE FIRST BOSTON CORPORATION /	20	OTHER CHARGES	21 493800	300 000	6 437 44	000	- 13,798 47	- 7 361 03	0 00	- 7 361 03
18 Jun 02	Settled	CUSIP 247381108												

The Northern Trust Company

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			Principal	Accrued Interest		Market	Translation	Total	
<i>Sales</i>									
Equities									
18 Jun 02 21 Jun 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 CREDIT SUISSE FIRST BOSTON CORPORATION / 21 00 OTHER CHARGES 48	- 700 000 22 348400	15,822 40	000	30 763 70	15 141 30	0 00	15 141 30	
19 Jun 02 24 Jun 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 CREDIT SUISSE FIRST BOSTON CORPORATION / 9 00 OTHER CHARGES 20	- 300 000 21 911600	6 564 28	000	- 12 786 03	6 221 75	0 00	6 221 75	
19 Jun 02 24 Jun 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 CREDIT SUISSE FIRST BOSTON CORPORATION / 9 00 OTHER CHARGES 20	300 000 21 911600	6,564 28	000	- 12 786 03	6 221 75	0 00	- 6 221 75	
20 Jun 02 25 Jun 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 CREDIT SUISSE FIRST BOSTON CORPORATION / 4 20 OTHER CHARGES 07	- 100 000 21 015200	2 097 25	000	4 101 00	2 003 75	0 00	2 003 75	
18 Jul 02 19 Jul 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 LEHMAN BROTHERS INC / 87 00 OTHER CHARGES 1 52	2 900 000 17 376100	50 302 17	000	- 91 367 80	41 065 63	0 00	41 065 63	
17 Jul 02 22 Jul 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 LEHMAN BROTHERS INC / 24 00 OTHER CHARGES 40	- 800 000 18 516700	13 188 96	000	- 18 478 00	- 5 287 04	0 00	5 287 04	
22 Jul 02 25 Jul 02 Settled	DELTA AIR LINES INC COM CUSIP 247381108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 74	- 1 700 000 14 300000	24 309 28	000	39 261 50	14 952 24	0 00	14 952 24	
22 Jul 02 25 Jul 02 Settled	DEVON ENERGY CORP NEW COM CUSIP 25178M103 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 79	700 000 37 210000	26 046 21	000	- 34 697 56	8 651 35	0 00	8 651 35	
29 Aug 02 4 Sep 02 Settled	DEVON ENERGY CORP NEW COM CUSIP 25178M103 INVESTMENT TECHNOLOGY GROUP INC / 81 00 OTHER CHARGES 3 76	- 2 700 000 48 178500	124 597 19	000	116 024 12	8 573 07	0 00	8 573 07	

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total

Realized gain/loss

Sales

Equities

30 Aug 02	DEVON ENERGY CORP NEW COM	CUSIP 25179M103	998 000	46,812 00	0 000000	0 000000	0 00	10 488 49	0 00	10 488 49	0 00	10 488 49
30 Aug 02	DEVON ENERGY CORP NEW COM	CUSIP 25179M103	2 330 000	109,438 80	0 000000	2 330 000	0 00	24,332 83	- 85 103 87	24,332 83	0 00	24 332 93
5 Sep 02	BEAR STEARNS, SECURITIES CORP / 89 80	CUSIP 25179M103	47 000000	0 000000	47 000000	0 000000	0 00	0 000000	0 000000	0 000000	0 00	0 000000
17 Jun 02	DIAMOND OFFSHORE DRILLING INC COM	CUSIP 25271C102	400 000	12 955 61	0 000000	400 000	0 00	- 1 363 43	- 14,319 04	- 1 363 43	0 00	1 363 43
29 Aug 02	DIAMOND OFFSHORE DRILLING INC COM	CUSIP 25271C102	3,500 000	77,245 12	0 000000	3,500 000	0 00	- 47 488 32	124 731 44	- 47 488 32	0 00	- 47 488 32
4 Sep 02	DIAMOND OFFSHORE DRILLING INC COM	CUSIP 25271C102	22 100700	0 000000	22 100700	0 000000	0 00	0 000000	0 000000	0 000000	0 00	- 47 488 32
30 Aug 02	DIAMOND OFFSHORE DRILLING INC COM	CUSIP 25271C102	2 400 000	54,175 48	0 000000	2 400 000	0 00	- 18,267 99	- 70 443 47	- 18,267 99	0 00	- 18 267 99
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 72 00	CUSIP 25271C102	22 603800	0 000000	22 603800	0 000000	0 00	0 000000	0 000000	0 000000	0 00	0 000000
2 Apr 02	DISNEY WALT CO DISNEY COM COM	CUSIP 254687108	700 000	15 813 58	0 000000	700 000	0 00	- 542 42	- 18 458 30	- 542 42	0 00	- 542 42
5 Apr 02	GOLDMAN SACHS & COMPANY / 21 00	CUSIP 254687108	22 764800	0 000000	22 764800	0 000000	0 00	0 000000	0 000000	0 000000	0 00	0 000000
4 Apr 02	DISNEY WALT CO DISNEY COM COM	CUSIP 254687108	100 000	2 244 71	0 000000	100 000	0 00	81 29	- 2,326 00	81 29	0 00	- 81 29
9 Apr 02	DISNEY WALT CO DISNEY COM COM	CUSIP 254687108	22 477800	0 000000	22 477800	0 000000	0 00	0 000000	0 000000	0 000000	0 00	0 000000
5 Apr 02	DISNEY WALT CO DISNEY COM COM	CUSIP 254687108	400 000	8,189 64	0 000000	400 000	0 00	2,755 89	- 6,433 75	2,755 89	0 00	2 755 89
10 Apr 02	DISNEY WALT CO DISNEY COM COM	CUSIP 254687108	23 004800	0 000000	23 004800	0 000000	0 00	0 000000	0 000000	0 000000	0 00	0 000000
8 Apr 02	DISNEY WALT CO DISNEY COM COM	CUSIP 254687108	1,600 000	38,738 89	0 000000	1,600 000	0 00	22,484 89	- 14 254 00	22,484 89	0 00	22,484 89
11 Apr 02	GOLDMAN SACHS & COMPANY / 48 00	CUSIP 254687108	22 992500	0 000000	22 992500	0 000000	0 00	0 000000	0 000000	0 000000	0 00	0 000000
Settled	OTHER CHARGES											

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Investment Transaction Detail

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 13 Sep 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687106	- 12 999 000	203 824 32	000	- 202 875 62	948 70	0 00	948 70
30 Aug 02 5 Sep 02 Settled	DISNEY WALT CO DISNEY COM COM CUSIP 254687106 BEAR STEARNS SECURITIES CORP / 132 03 OTHER CHARGES 2 08	- 4 401 000	68 873 57	000	105 014 06	36 140 49	0 00	36 140 49
22 Jul 02 25 Jul 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 50	300 000	16,493 50	000	- 18 787 38	2 293 88	0 00	- 2 293 88
8 Aug 02 13 Aug 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 CREDIT SUISSE FIRST BOSTON CORPORATION / 79 80 OTHER CHARGES 3 81	2 100 000	126 488 33	000	- 131 239 57	4 753 24	0 00	4 753 24
13 Aug 02 18 Aug 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 CREDIT SUISSE FIRST BOSTON CORPORATION / 40 70 OTHER CHARGES 2 08	1 100 000	68,129 08	000	68 120 47	8 61	0 00	8 61
14 Aug 02 19 Aug 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 00 OTHER CHARGES 93	500 000	30 799 27	000	30 689 50	109 77	0 00	109 77
19 Aug 02 22 Aug 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 CREDIT SUISSE FIRST BOSTON CORPORATION / 20 00 OTHER CHARGES 76	400 000	25 131 60	000	- 24 450 08	681 52	0 00	681 52
29 Aug 02 4 Sep 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 INVESTMENT TECHNOLOGY GROUP INC / 51 00 OTHER CHARGES 3 22	- 1 700 000	106 735 36	000	103 689 18	3 046 18	0 00	3 046 18
30 Aug 02 13 Sep 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109	- 1 762 000	110 495 02	000	105,493 97	5 001 05	0 00	5 001 05

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 INVESTMENT TECHNOLOGY GROUP INC / 35 82 OTHER CHARGES 2 28	- 1 194 000	74 732 47	000	- 72 479 25	2 253 22	0 00	2 253 22
30 Aug 02 5 Sep 02 Settled	DOMINION RES INC VA NEW COM CUSIP 25746U109 BEAR, STEARNS, SECURITIES CORP / 1 32 OTHER CHARGES 09	- 44 000	2,757 83	000	2,680 42	77 41	0 00	77 41
30 Aug 02 13 Sep 02 Settled	DOVER CORP COM CUSIP 280003108	- 600 000	17,238 00	000	- 24 055 20	- 8,817 20	0 00	8 817 20
4 Jan 02 9 Jan 02 Settled	DOW CHEM CO COM CUSIP 260543103 UBS WARBURG LLC / 150 00 OTHER CHARGES 1 37	- 2 500 000	91 138 13	000	75 293 84	15,842 29	0 00	15,842 29
7 Jan 02 10 Jan 02 Settled	DOW CHEM CO COM CUSIP 260543103 UBS WARBURG LLC / 5 10 OTHER CHARGES 06	- 100 000	3 588 07	000	- 2 958 00	632 07	0 00	632 07
7 Jan 02 10 Jan 02 Settled	DOW CHEM CO COM CUSIP 260543103 UBS WARBURG LLC / 51 00 OTHER CHARGES 54	- 1 000 000	35 880 76	000	- 29,560 00	6,320 76	0 00	6,320 76
7 Jan 02 10 Jan 02 Settled	DOW CHEM CO COM CUSIP 260543103 UBS WARBURG LLC / 107 10 OTHER CHARGES 1 14	- 2 100 000	75 349 59	000	- 62,078 00	13 273 59	0 00	13 273 59
8 Jan 02 11 Jan 02 Settled	DOW CHEM CO COM CUSIP 260543103 UBS WARBURG LLC / 25 20 OTHER CHARGES 32	- 600 000	20 895 08	000	- 17,736 00	3 259 08	0 00	3 259 08
29 May 02 3 Jun 02 Settled	DOW CHEM CO COM CUSIP 260543103 FIDELITY CAPITAL MARKETS / 84 00 OTHER CHARGES 2 77	- 2,800 000	91 689 39	000	- 84,999 08	6,690 31	0 00	6,690 31

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
3 Jun 02 6 Jun 02 Settled	DOW CHEM CO COM CUSIP 260543103 JACKSON PARTNERS AND ASSOCIATES INC / 21 00 OTHER CHARGES 70	- 700 000	23 014 39	000	19 109 63	3 904 76	0 00	3 904 76
4 Jun 02 7 Jun 02 Settled	DOW CHEM CO COM CUSIP 260543103 GARDNER RECH & CO / 6 00 OTHER CHARGES 20	- 200 000	6 419 84	000	5 122 28	1 297 56	0 00	1 297 56
5 Jun 02 10 Jun 02 Settled	DOW CHEM CO COM CUSIP 260543103 JACKSON PARTNERS AND ASSOCIATES INC / 15 00 OTHER CHARGES 50	500 000	16 407 60	000	- 12,805 71	3 601 89	0 00	3 601 89
6 Jun 02 11 Jun 02 Settled	DOW CHEM CO COM CUSIP 260543103 JACKSON PARTNERS AND ASSOCIATES INC / 42 00 OTHER CHARGES 1 36	1 400 000	45 129 18	000	35 557 10	9,572 08	0 00	9 572 08
10 Jun 02 13 Jun 02 Settled	DOW CHEM CO COM CUSIP 260543103 GARDNER RECH & CO / 18 00 OTHER CHARGES 59	- 600 000	19 453 09	000	- 14 910 80	4 542 29	0 00	4,542 29
11 Jun 02 14 Jun 02 Settled	DOW CHEM CO COM CUSIP 260543103 CL KING & ASSOCIATES / 9 00 OTHER CHARGES 30	300 000	9 682 35	000	- 7 237 68	2 444 67	0 00	2,444 67
17 Jun 02 20 Jun 02 Settled	DOW CHEM CO COM CUSIP 260543103 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 88	2 900 000	95 523 12	000	62 298 21	33 224 91	0 00	33 224 91
10 Jul 02 15 Jul 02 Settled	DOW CHEM CO COM CUSIP 260543103 MORGAN STANLEY & CO INC / 123 00 OTHER CHARGES 3 98	- 4 100 000	132 027 50	000	- 68 716 00	63 311 50	0 00	63 311 50
30 Aug 02 13 Sep 02 Settled	DOW CHEM CO COM CUSIP 260543103	- 5,782 000	174 732 04	000	117 957 49	56 774 55	0 00	56 774 55
		0 000000						

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Sales

Equities

30 Aug 02	DOW CHEM CO COM	CUSIP 260543103		- 18 000	543 40	000	- 528 38	15 02	0 00				15 02	
5 Sep 02	BEAR, STEARNS, SECURITIES CORP / 54			30 220000										
28 Aug 02	DTE ENERGY CO COM	CUSIP 233331107		- 3 500 000	148 813 18	000	- 138,010 32	10 802 84	0 00				10 802 84	
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 105 00			42 577900										
5 Sep 02	DTE ENERGY CO COM	CUSIP 233331107		- 2,389 000	102,228 92	000	- 81 503 04	20 725 88	0 00				20 725 88	
30 Aug 02	INVESTMENT TECHNOLOGY GROUP INC / 71 67			42 822800										
30 Aug 02	DTE ENERGY CO COM	CUSIP 233331107		- 1 111 000	47 873 01	000	- 38 398 38	11 278 65	0 00				11 278 65	
13 Sep 02	OTHER CHARGES			0 000000										
28 Feb 02	DU PONT E I DE NEMOURS & CO COM STK	CUSIP 283534109		- 300 000	14 173 87	000	- 12 840 39	1 333 28	0 00				1 333 28	
5 Mar 02	INVESTMENT TECHNOLOGY GROUP INC / 7 50			47 271300										
30 Aug 02	DU PONT E I DE NEMOURS & CO COM STK	CUSIP 283534109		- 8 210 000	330 945 10	000	- 366 218 43	- 35 271 33	0 00				- 35 271 33	
30 Aug 02	DU PONT E I DE NEMOURS & CO COM STK	CUSIP 283534108		990 000	38 875 89	000	- 48 172 91	- 8 298 92	0 00				- 8,298 92	
5 Sep 02	BEAR, STEARNS, SECURITIES CORP / 29 70			40 310000										
1 Feb 02	DUKE ENERGY CORP COM STK	CUSIP 284399108		- 700 000	24 314 34	000	- 27 261 63	- 2,947 29	0 00				- 2,947 29	
6 Feb 02	JACKSON PARTNERS AND ASSOCIATES INC /			34 765300										
1 Feb 02	OTHER CHARGES			21 00										
5 Feb 02	DUKE ENERGY CORP COM STK	CUSIP 284399108		- 800 000	28 447 80	000	- 30 845 04	4 397 44	0 00				- 4 397 44	
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 16 00			33 080000										
7 Jan 02	DYNEGY INC NEW CL A COM	CUSIP 28818Q101		700 000	18 524 24	000	- 33 022 20	- 14 497 96	0 00				- 14,497 96	
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 14 00			26 483600										
	OTHER CHARGES			28										

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
12 Apr 02 17 Apr 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 GOLDMAN SACHS & COMPANY OTHER CHARGES 18	200 000 28 328000	5 685 42	000	9 200 00	3 534 58	0 00	3 534 58
23 Jul 02 26 Jul 02 Settled	DYNEGY INC NEW CL A COM CUSIP 26816Q101 CITATION GROUP / 788 00 OTHER CHARGES 77	- 19 900 000 1 273400	24,543 89	000	528 402 73	503 858 84	0 00	503 858 84
30 Aug 02 5 Sep 02 Settled	E-TRADE GROUP INC COM CUSIP 269246104 BEAR STEARNS, SECURITIES CORP / 127 50 OTHER CHARGES 58	- 4,250 000 4 340000	18 316 84	000	80 892 92	72 575 98	0 00	72 575 98
30 Aug 02 9 Sep 02 Settled	E-TRADE GROUP INC COM CUSIP 269246104	- 14,750 000 0 000000	84 015 00	000	263 720 38	- 199 705 38	0 00	199 705 38
30 Aug 02 13 Sep 02 Settled	EASTMAN CHEM CO COM CUSIP 277432100	- 2,965 000 0 000000	133 039 55	000	- 122,802 37	10 237 18	0 00	10 237 18
30 Aug 02 5 Sep 02 Settled	EASTMAN CHEM CO COM CUSIP 277432100 BEAR STEARNS, SECURITIES CORP / 22 05 OTHER CHARGES 1 00	735 000 44 870000	32 956 40	000	32 368 13	588 27	0 00	588 27
29 Jan 02 1 Feb 02 Settled	EASTMAN KODAK CO COM CUSIP 277461109 DEUTSCHE BANK SECURITIES INC / 27 00 OTHER CHARGES 13	- 300 000 28 550000	8 537 87	000	11 314 47	2 776 60	0 00	2 776 60
31 Jan 02 5 Feb 02 Settled	EASTMAN KODAK CO COM CUSIP 277461109 DEUTSCHE BANK SECURITIES INC / 111 60 OTHER CHARGES 1 32	- 3 100 000 28 366800	87 824 16	000	116 571 20	28 747 04	0 00	- 28 747 04
4 Mar 02 7 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277461109 DEUTSCHE BANK SECURITIES INC / 42 00 OTHER CHARGES 72	1 400 000 34 104800	47 704 00	000	47 971 00	267 00	0 00	267 00
5 Mar 02 8 Mar 02 Settled	EASTMAN KODAK CO COM CUSIP 277461109 DEUTSCHE BANK SECURITIES INC / 44 20 OTHER CHARGES 83	1 300 000 32 249300	41 879 28	000	- 37 509 62	4 369 64	0 00	4 369 64

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Trade Status

Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Realized gain/loss

Sales

Equities

13 Mar 02	EASTMAN KODAK CO COM	CUSIP 277481108	- 100 000	3,096 05	000	2 840 26	255 79	0 00	255 79
18 Mar 02	GOLDMAN SACHS & COMPANY	CUSIP 277481108	30 961 000						
	OTHER CHARGES	05							
18 Mar 02	EASTMAN KODAK CO COM	CUSIP 277481108	- 700 000	22,491 15	000	- 19 881 82	2 608 33	0 00	2 608 33
21 Mar 02	MERRILL LYNCH PIERCE FENNER & SMITH /	CUSIP 277481108	32 160 700						
	OTHER CHARGES	21 00							
12 Apr 02	EASTMAN KODAK CO COM	CUSIP 277481108	- 3 100 000	103,854 87	000	- 87 910 04	15 744 83	0 00	15 744 83
17 Apr 02	GOLDMAN SACHS & COMPANY	CUSIP 277481108	33 438 000						
	OTHER CHARGES	3 13							
29 Aug 02	EASTMAN KODAK CO COM	CUSIP 277481108	2 200 000	87 392 98	000	- 60 978 18	6 414 80	0 00	6 414 80
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 66 00	CUSIP 277481108	30 664 100						
	OTHER CHARGES	2 04							
30 Aug 02	EASTMAN KODAK CO COM	CUSIP 277481108	- 5 282 000	160,701 48	000	- 144 494 52	18 208 96	0 00	18 208 96
5 Sep 02	EASTMAN KODAK CO COM	CUSIP 277481108	316 000	9 640 86	000	- 8,677 36	963 50	0 00	963 50
5 Sep 02	BEAR, STEARNS, SECURITIES CORP / 9 48	CUSIP 277481108	30 540 000						
	OTHER CHARGES	30							
30 Aug 02	EASTMAN KODAK CO COM	CUSIP 277481109	- 1 422 000	43,881 87	000	- 39 048 12	4 833 75	0 00	4 833 75
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 42 66	CUSIP 277481109	30 890 200						
	OTHER CHARGES	1 33							
29 Aug 02	EATON CORP COM	CUSIP 278058102	- 500 000	35 385 43	000	- 29 565 82	5 819 61	0 00	5 819 61
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 15 00	CUSIP 278058102	70 803 000						
	OTHER CHARGES	1 07							
30 Aug 02	EATON CORP COM	CUSIP 278058102	- 448 000	31 691 52	000	11 181 81	20 509 71	0 00	20 509 71
13 Sep 02	EATON CORP COM	CUSIP 278058102	0 000 000						
30 Aug 02	EATON CORP COM	CUSIP 278058102	- 400 000	28 353 66	000	- 22 777 98	5,575 67	0 00	5 575 67
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 12 00	CUSIP 278058102	70 916 300						
	OTHER CHARGES	88							

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			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

30 Aug 02 5 Sep 02 Settled	EATON CORP COM CUSIP 278058102 BEAR STEARNS SECURITIES CORP / 48 58 OTHER CHARGES 3 31	1,552 000 70 740000	109 738 61	000	51 375 03	58 363 58	0 00	58 363 58
7 Jan 02 10 Jan 02 Settled	EBAY INC COM CUSIP 278642103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 41	400 000 66 895000	28 749 59	000	26 824 00	74 41	0 00	- 74 41
30 Aug 02 13 Sep 02 Settled	EBAY INC COM CUSIP 278642103	- 3 400 000 0 000000	192 168 00	000	183 479 94	8 688 06	0 00	8 688 06
6 Feb 02 11 Feb 02 Settled	EDISON INTL COM CUSIP 281020107 CREDIT SUISSE FIRST BOSTON CORPORATION / 105 00 OTHER CHARGES 38	1 500 000 16 049200	23 868 44	000	17 095 66	6 872 78	0 00	6 872 78
7 Feb 02 12 Feb 02 Settled	EDISON INTL COM CUSIP 281020107 CREDIT SUISSE FIRST BOSTON CORPORATION / 239 40 OTHER CHARGES 86	3 800 000 15 000000	58,759 74	000	42 952 92	13 806 82	0 00	13 806 82
4 Mar 02 7 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 15 00 OTHER CHARGES 13	500 000 16 297700	8 133 72	000	5 651 70	2 482 02	0 00	2 482 02
5 Mar 02 8 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 18 00 OTHER CHARGES 15	- 600 000 16 358100	9 796 71	000	6 782 04	3 014 67	0 00	3 014 67
6 Mar 02 11 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 44 40 OTHER CHARGES 30	1,200 000 16 361900	18 589 58	000	13 564 08	6 025 50	0 00	6 025 50
7 Mar 02 12 Mar 02 Settled	EDISON INTL COM CUSIP 281020107 LAZARD FRERES & CO / 82 90 OTHER CHARGES 43	1,700 000 18 881600	28 601 39	000	17 929 69	10 671 70	0 00	10 671 70

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Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total
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Realized gain/loss

Sales

Equities

11 Mar 02	EDISON INTL COM	CUSIP 281020107	LAZARD FRERES & CO / 64 80	- 1 800 000	31 045 03	- 16 785 18	000	000	14 279 85	14 279 85	0 00	14,279 85
14 Mar 02	EDISON INTL COM	CUSIP 281020107	LAZARD FRERES & CO / 64 80	- 1 800 000	17 283500	- 16 378 38	000	000	14 259 49	14 259 49	0 00	14 259 49
15 Mar 02	EDISON INTL COM	CUSIP 281020107	LAZARD FRERES & CO / 54 00	- 1,800 000	30 637 87	- 16 378 38	000	000	14 259 49	14 259 49	0 00	14 259 49
12 Mar 02	EDISON INTL COM	CUSIP 281020107	LAZARD FRERES & CO / 21 00	- 700 000	11 814 73	- 6,369 37	000	000	5,545 36	5,545 36	0 00	5 545 36
14 Mar 02	EDISON INTL COM	CUSIP 281020107	LAZARD FRERES & CO / 6 00	- 200 000	3 266 45	- 1 819 82	000	000	1 448 63	1 448 63	0 00	1,446 63
18 Mar 02	EDISON INTL COM	CUSIP 281020107	GOLDMAN SACHS & COMPANY / 12 00	- 400 000	6 651 70	3 639 64	000	000	3 012 06	3 012 06	0 00	3 012 06
30 Aug 02	EDISON INTL COM	CUSIP 281020107	EDISON INTL COM	- 1 000 000	11 980 00	- 9 099 10	000	000	2 880 90	2 880 90	0 00	2,880 90
30 Aug 02	EDWARDS A G INC COM	CUSIP 281780108	EDWARDS A G INC COM	- 1,700 000	63,988 00	- 68 364 27	000	000	2 376 27	2 376 27	0 00	- 2,376 27
7 Jan 02	EL PASO CORP COM	CUSIP 28336L109	EL PASO CORP COM	- 800 000	40 708 38	55,255 74	000	000	14 549 38	14 549 38	0 00	- 14 549 38
12 Apr 02	EL PASO CORP COM	CUSIP 28336L109	GOLDMAN SACHS & COMPANY	- 500 000	21 043 36	- 30 299 50	000	000	- 9,256 14	- 9,256 14	0 00	9 256 14
2 May 02	EL PASO CORP COM	CUSIP 28336L109	USB WARBURG LLC / 6 00	- 200 000	7 477 65	- 12,119 80	000	000	- 4 842 15	- 4 842 15	0 00	4 642 15
	OTHER CHARGES				37 418400							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
<i>Sales</i>									
Equities									
2 May 02 7 May 02 Settled	EL PASO CORP COM CUSIP 28336L109 UBS WARBURG LLC / 18 00 OTHER CHARGES 68	600 000 37 419400	22 432 96	000	35 393 28	12 960 32	0 00		12 960 32
3 May 02 8 May 02 Settled	EL PASO CORP COM CUSIP 28336L109 UBS WARBURG LLC / 61 50 OTHER CHARGES 1 64	- 1 500 000 38 283000	54 361 36	000	- 85 783 28	- 31 421 92	0 00		31 421 92
3 May 02 8 May 02 Settled	EL PASO CORP COM CUSIP 28336L109 UBS WARBURG LLC / 57 40 OTHER CHARGES 1 53	1 400 000 38 283000	50 737 27	000	82 264 48	31 527 21	0 00		31 527 21
29 Aug 02 4 Sep 02 Settled	EL PASO CORP COM CUSIP 28336L109 INVESTMENT TECHNOLOGY GROUP INC / 27 00 OTHER CHARGES 48	- 900 000 16 801700	15 094 07	000	49 200 84	34 106 77	0 00		34 106 77
30 Aug 02 13 Sep 02 Settled	EL PASO CORP COM CUSIP 28336L109	- 5 139 000 0 000000	86 800 48	000	226 238 05	- 139 337 56	0 00		139 337 56
30 Aug 02 5 Sep 02 Settled	EL PASO CORP COM CUSIP 28336L109 INVESTMENT TECHNOLOGY GROUP INC / 18 30 OTHER CHARGES 31	- 810 000 18 593600	10 097 39	000	31 717 06	21 619 67	0 00		- 21 619 67
30 Aug 02 5 Sep 02 Settled	EL PASO CORP COM CUSIP 28336L109 BEAR STEARNS SECURITIES CORP / 157 53 OTHER CHARGES 2 68	5 251 000 18 910000	88 634 20	000	253 711 23	165 077 03	0 00		165 077 03
30 Aug 02 13 Sep 02 Settled	ELECTR ARTS COM CUSIP 285512109	600 000 0 000000	37 956 00	000	- 34 447 98	3 508 02	0 00		3 508 02
18 Jul 02 23 Jul 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 UBS WARBURG LLC / 63 00 OTHER CHARGES 2 05	- 2 100 000 32 341300	67 851 68	000	120 611 46	52 759 78	0 00		52 759 78
19 Jul 02 24 Jul 02 Settled	ELECTR DATA SYS CORP NEW COM CUSIP 285681104 UBS WARBURG LLC / 36 00 OTHER CHARGES 1 15	- 1 200 000 31 756600	38 070 77	000	68 736 00	30 665 23	0 00		30 665 23

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Investment Transaction Detail

Trade date Security description Asses ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Sales

Equities

22 Jul 02	Settled	ELECTR DATA SYS CORP NEW COM	CUSIP 285681104	OTHER CHARGES	28	300 000	9 208 72	000	- 17,184 00	- 7,877 28	0 00	- 7 877 28	
25 Jul 02	Settled	DEUTSCHE BANK SECURITIES INC	CUSIP 285681104	OTHER CHARGES	28	30 690 000					0 00	- 7 877 28	
30 Aug 02	Settled	ELECTR DATA SYS CORP NEW COM	CUSIP 285681104			- 3,100 000	124 808 00	000	- 172,048 58	- 47 242 58	0 00	- 47,242 58	
13 Mar 02	Settled	ELI LILLY & CO COM	CUSIP 532457108	OTHER CHARGES	72	- 600 000	47 669 88	000	- 46,781 00	878 88	0 00	878 88	
18 Mar 02	Settled	GOLDMAN SACHS & COMPANY	CUSIP 532457108	OTHER CHARGES	72	79 451 000					0 00	878 88	
15 Mar 02	Settled	ELI LILLY & CO COM	CUSIP 532457108	OTHER CHARGES	84	1,400 000	111 348 34	000	107,238 04	4 110 30	0 00	4 110 30	
20 Mar 02	Settled	GOLDMAN SACHS & COMPANY / 42 00	CUSIP 532457108	OTHER CHARGES	84	79 564 300					0 00	4 110 30	
3 Apr 02	Settled	ELI LILLY & CO COM	CUSIP 532457108	OTHER CHARGES	84	- 400 000	31,058 62	000	- 30 376 24	682 38	0 00	682 38	
8 Apr 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 10 00	CUSIP 532457108	OTHER CHARGES	84	77 673 900					0 00	682 38	
29 Aug 02	Settled	ELI LILLY & CO COM	CUSIP 532457108	OTHER CHARGES	84	7 500 000	431 205 51	000	- 509 308 55	- 78 103 04	0 00	- 78 103 04	
4 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 225 00	CUSIP 532457108	OTHER CHARGES	12 89	57 525 800					0 00	- 78 103 04	
30 Aug 02	Settled	ELI LILLY & CO COM	CUSIP 532457108	OTHER CHARGES	84	- 2,193 000	127 234 02	000	136 547 18	- 9 313 18	0 00	- 9 313 16	
5 Sep 02	Settled	BEAR, STEARNS, SECURITIES CORP / 65 78	CUSIP 532457108	OTHER CHARGES	3 84	58 050 000					0 00	- 9 313 16	
30 Aug 02	Settled	ELI LILLY & CO COM	CUSIP 532457108	OTHER CHARGES	84	- 4,945 000	285 139 40	000	- 284 103 65	1,035 75	0 00	1 035 75	
5 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 148 35	CUSIP 532457108	OTHER CHARGES	8 58	57 693 900					0 00	1 035 75	
30 Aug 02	Settled	ELI LILLY & CO COM	CUSIP 532457108	OTHER CHARGES	84	- 7,182 000	415,754 10	000	- 171 578 18	244 177 92	0 00	244,177 92	
13 Sep 02	Settled	ELI LILLY & CO COM	CUSIP 532457108	OTHER CHARGES	84	0 000 000					0 00	244,177 92	
5 Feb 02	Settled	EMC CORP COM	CUSIP 268848102	OTHER CHARGES	34	- 1,500 000	22 499 66	000	- 24 831 50	- 2 131 84	0 00	- 2 131 84	
8 Feb 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 30 00	CUSIP 268848102	OTHER CHARGES	34	15 020 000					0 00	- 2 131 84	

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Feb 02	EMC CORP COM	4 700 000	69 787 37	000	29 899 04	39 888 33	0 00	39 888 33
11 Feb 02	CUSIP 268648102							
Settled	GARDNER RECH & CO / 141 00	14 878600						
	OTHER CHARGES 1 05							
1 Aug 02	EMC CORP COM	- 2 000 000	14 318 16	000	15 916 90	- 1 598 74	0 00	1 598 74
6 Aug 02	CUSIP 268648102							
Settled	CITATION GROUP / 60 00	7 189300						
	OTHER CHARGES 44							
30 Aug 02	EMC CORP COM	14,184 000	85 748 64	000	34 720 85	61 027 79	0 00	61,027 79
13 Sep 02	CUSIP 268648102							
Settled		0 000000						
30 Aug 02	EMC CORP COM	- 7 738 000	52 061 70	000	41 378 64	10 683 06	0 00	10 683 06
5 Sep 02	CUSIP 268648102							
Settled	BEAR STEARNS SECURITIES CORP / 232 08	6 760000						
	OTHER CHARGES 1 58							
23 Jan 02	EMERSON ELEC CO COM	100 000	5,382 51	000	- 5 696 80	314 29	0 00	314 29
28 Jan 02	CUSIP 291011104							
Settled	RAYMOND JAMES / 3 00	53 856000						
	OTHER CHARGES 09							
19 Apr 02	EMERSON ELEC CO COM	- 300 000	17 666 19	000	17 090 40	575 79	0 00	575 79
24 Apr 02	CUSIP 291011104							
Settled	DRESDNER SECURITIES / 8 00	58 818100						
	OTHER CHARGES 54							
29 Aug 02	EMERSON ELEC CO COM	- 2 000 000	97 477 06	000	110 537 04	13 059 98	0 00	13 059 98
4 Sep 02	CUSIP 291011104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 60 00	48 770000						
	OTHER CHARGES 2 84							
30 Aug 02	EMERSON ELEC CO COM	- 1,252 000	81 294 94	000	- 68 141 73	6 846 79	0 00	6 846 79
5 Sep 02	CUSIP 291011104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 37 58	48 889100						
	OTHER CHARGES 1 85							
30 Aug 02	EMERSON ELEC CO COM	2,748 000	134 047 44	000	140 530 88	- 6 483 44	0 00	6 483 44
13 Sep 02	CUSIP 291011104							
Settled		0 000000						
13 Jun 02	ENERGY CORP NEW COM	- 800 000	33 748 34	000	32 137 60	1,608 74	0 00	1 608 74
18 Jun 02	CUSIP 29364G103							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 37 60	42 231200						
	OTHER CHARGES 1 02							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
21 Jun 02 26 Jun 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 27	- 200 000 43 255000	8 848 73	000	- 7,892 12	654 81	0 00	654 81
21 Jun 02 26 Jun 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 LIQUIDNET INC / 8 00 OTHER CHARGES 39	- 300 000 43 160000	12 941 81	000	- 11 988 18	953 43	0 00	853 43
25 Jun 02 28 Jun 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 MORGAN STANLEY & CO INC / 24 00 OTHER CHARGES 51	- 400 000 42 358400	18 918 85	000	- 15 984 24	934 61	0 00	934 61
25 Jun 02 28 Jun 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 MORGAN STANLEY & CO INC / 8 00 OTHER CHARGES 13	- 100 000 42 358400	4 229 71	000	- 3 996 08	233 65	0 00	233 65
28 Jun 02 1 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 CREDIT SUISSE FIRST BOSTON CORPORATION / 2 88 OTHER CHARGES 13	- 98 000 41 723500	4,002 45	000	- 3 836 22	166 23	0 00	166 23
28 Jun 02 1 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00 OTHER CHARGES 13	- 100 000 41 723500	4,169 22	000	- 3 996 08	173 18	0 00	173 18
27 Jun 02 2 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 60 OTHER CHARGES 51	- 400 000 41 529500	16,595 69	000	- 15 984 24	611 45	0 00	611 45
27 Jun 02 2 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 CREDIT SUISSE FIRST BOSTON CORPORATION / 27 30 OTHER CHARGES 88	- 700 000 41 529500	29,042 47	000	27 880 66	1,181 81	0 00	1 181 81
10 Jul 02 15 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29384G103 UBS WARBURG LLC / 28 40 OTHER CHARGES 72	- 600 000 39 461100	23 849 54	000	23 402 88	246 66	0 00	246 66

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

18 Jul 02 23 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29364G103 UBS WARBURG LLC / 15 00 OTHER CHARGES 58	- 500 000 37 978900	18 973 87	000	19 428 88	454 99	0 00	- 454 99
22 Jul 02 25 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29364G103 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 68	- 600 000 38 270000	21 761 34	000	- 22 943 28	1 181 94	0 00	1 181 94
24 Jul 02 28 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29364G103 LIQUIDNET INC / 4 00 OTHER CHARGES 20	- 200 000 32 140000	6 423 80	000	- 7 606 27	1 182 47	0 00	1 182 47
24 Jul 02 29 Jul 02 Settled	ENTERGY CORP NEW COM CUSIP 29364G103 UBS WARBURG LLC / 27 00 OTHER CHARGES 91	800 000 33 546600	30 164 03	000	33 798 19	3 634 16	0 00	3 634 16
29 Aug 02 4 Sep 02 Settled	ENTERGY CORP NEW COM CUSIP 29364G103 INVESTMENT TECHNOLOGY GROUP INC / 69 00 OTHER CHARGES 2 93	- 2,300 000 42 256500	97 118 02	000	81 447 50	15 670 52	0 00	15 670 52
30 Aug 02 5 Sep 02 Settled	ENTERGY CORP NEW COM CUSIP 29364G103 INVESTMENT TECHNOLOGY GROUP INC / 43 58 OTHER CHARGES 1 85	- 1 452 000 42 127600	81 123 87	000	37 081 24	24 042 63	0 00	24 042 63
30 Aug 02 13 Sep 02 Settled	ENTERGY CORP NEW COM CUSIP 29364G103	1 429 000 0 000000	60 289 51	000	24 699 33	35 590 18	0 00	35 590 18
30 Aug 02 5 Sep 02 Settled	ENTERGY CORP NEW COM CUSIP 29364G103 BEAR STEARNS SECURITIES CORP / 81 69 OTHER CHARGES 3 48	2 723 000 42 190000	114 798 22	000	60 616 70	54 181 52	0 00	54 181 52
17 Jan 02 23 Jan 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 PRUDENTIAL SECURITIES INCORP / 42 70 OTHER CHARGES 32	700 000 29 900000	20 886 98	000	20 524 30	362 68	0 00	362 68
17 Jan 02 23 Jan 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 PRUDENTIAL SECURITIES INCORP / 128 10 OTHER CHARGES 95	2 100 000 28 900000	62 660 95	000	- 60,325 81	2 335 14	0 00	2 335 14

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
17 Jun 02 20 Jun 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 GOLDMAN SACHS & COMPANY OTHER CHARGES 73	800 000 30 180000	24 151 27	000	- 22 744 64	1,408 63	0 00	1,408 63
30 Jul 02 2 Aug 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 LEHMAN BROTHERS INC / 31 20 OTHER CHARGES 48	- 600 000 28 392300	15 803 70	000	- 16,968 85	- 1 165 15	0 00	1 165 15
30 Jul 02 2 Aug 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 LEHMAN BROTHERS INC / 28 00 OTHER CHARGES 40	- 500 000 28 392300	13,169 75	000	- 14 153 35	- 983 60	0 00	- 983 60
29 Aug 02 4 Sep 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 INVESTMENT TECHNOLOGY GROUP INC / 21 00 OTHER CHARGES 59	- 700 000 27 709300	19 374 92	000	19 781 60	- 386 68	0 00	- 386 68
30 Aug 02 13 Sep 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103	- 2,778 000 0 000000	77 450 64	000	- 78 425 34	- 974 70	0 00	- 974 70
30 Aug 02 5 Sep 02 Settled	EQTY OFFICE PPTYS TR REIT CUSIP 294741103 INVESTMENT TECHNOLOGY GROUP INC / 12 68 OTHER CHARGES 38	- 422 000 27 983300	11,785 93	000	11 913 43	- 117 50	0 00	- 117 50
29 Aug 02 4 Sep 02 Settled	EXELON CORP COM CUSIP 30161N101 INVESTMENT TECHNOLOGY GROUP INC / 75 00 OTHER CHARGES 3 78	- 2 500 000 50 258200	125 568 71	000	- 125 958 15	- 391 44	0 00	- 391 44
30 Aug 02 5 Sep 02 Settled	EXELON CORP COM CUSIP 30161N101 BEAR, STEARNS, SECURITIES CORP / 68 87 OTHER CHARGES 3 23	- 2 289 000 48 820000	107 099 08	000	- 112 391 78	- 5,292 70	0 00	5 292 70
30 Aug 02 13 Sep 02 Settled	EXELON CORP COM CUSIP 30161N101	2 052 000 0 000000	98 074 64	000	- 100,632 75	- 4 558 11	0 00	- 4 558 11
30 Aug 02 5 Sep 02 Settled	EXELON CORP COM CUSIP 30161N101 INVESTMENT TECHNOLOGY GROUP INC / 49 77 OTHER CHARGES 2 41	- 1,659 000 48 115000	79 770 81	000	- 81,810 54	- 2 039 93	0 00	2 039 93

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Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL
Account number 2602475

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transtation	Total
Sales								
Equities								
3 Apr 02 8 Apr 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 ROBINSON HUMPHREY/AMERICA / 86 00 OTHER CHARGES 2 11	1 600 000 43 807300	69 893 57	000	- 65 451 52	4 542 05	0 00	4 542 05
8 Apr 02 12 Apr 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 MERRILL LYNCH PIERCE FENNER & SMITH / 36 00 OTHER CHARGES 1 03	- 800 000 42 686200	34 111 93	000	- 32 725 76	1 386 17	0 00	1 386 17
12 Apr 02 17 Apr 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 GOLDMAN SACHS & COMPANY OTHER CHARGES 8 58	5 300 000 41 228000	218,501 82	000	209 247 21	9 254 61	0 00	9 254 61
22 Apr 02 25 Apr 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 LEHMAN BROTHERS INC / 7 60 OTHER CHARGES 28	200 000 41 973300	8 386 80	000	- 7 640 96	745 84	0 00	745 84
19 Jul 02 24 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 CITATION GROUP / 83 60 OTHER CHARGES 2 58	- 2,600 000 32 654400	84 805 28	000	104 985 07	20 179 79	0 00	20 179 79
22 Jul 02 25 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 8 80	- 9 700 000 30 140000	292 349 20	000	- 143 360 02	148 989 18	0 00	148 989 18
22 Jul 02 25 Jul 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 MERRILL LYNCH PIERCE FENNER & SMITH / 129 60 OTHER CHARGES 2 58	- 2 700 000 31 671400	85 380 60	000	85 733 91	353 31	0 00	353 31
30 Aug 02 13 Sep 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102	- 43 203 000 0 000000	1 531 548 35	000	592 106 83	939 439 52	0 00	939 439 52
30 Aug 02 5 Sep 02 Settled	EXXON MOBIL CORP COM CUSIP 30231G102 BEAR STEARNS SECURITIES CORP / 1 295 91 OTHER CHARGES 46 10	43,197 000 35 450000	1,529,991 64	000	634 779 92	895 211 72	0 00	895 211 72

Portfolio Statement

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Investment Transaction Detail

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 Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Realized gain/loss

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Principal	Accrued Interest	Transaction amount	Market	Translation	Total
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Sales

Equities

28 Apr 02	F P L GROUP INC COM	CUSIP 302571104	FIDELITY CAPITAL MARKETS / 8 00	18 489 33	- 300 000	15 588 00	-	2,911 33	0 00		2 911 33
1 May 02	F P L GROUP INC COM	CUSIP 302571104	OTHER CHARGES								
1 May 02	F P L GROUP INC COM	CUSIP 302571104	MERRILL LYNCH PIERCE FENNER & SMITH /	37 415 95	- 600 000	29,021 68	-	8,394 27	0 00		8 394 27
2 May 02	F P L GROUP INC COM	CUSIP 302571104	OTHER CHARGES								
7 May 02	F P L GROUP INC COM	CUSIP 302571104	MERRILL LYNCH PIERCE FENNER & SMITH /	12,580 98	- 200 000	9 314 84	-	3,266 14	0 00		3 266 14
8 May 02	F P L GROUP INC COM	CUSIP 302571104	OTHER CHARGES								
8 May 02	F P L GROUP INC COM	CUSIP 302571104	MERRILL LYNCH PIERCE FENNER & SMITH /	18,763 53	- 300 000	13,972 26	-	4 791 27	0 00		4 791 27
20 May 02	F P L GROUP INC COM	CUSIP 302571104	OTHER CHARGES								
23 May 02	F P L GROUP INC COM	CUSIP 302571104	FACTSET DATA SYSTEMS / 18 00	82 378 52	- 1 300 000	80 546 46	-	21 832 06	0 00		21 832 06
24 May 02	F P L GROUP INC COM	CUSIP 302571104	DEUTSCHE BANK SECURITIES INC	18 086 45	- 300 000	13 872 88	-	4 213 57	0 00		4,213 57
17 Jun 02	F P L GROUP INC COM	CUSIP 302571104	GOLDMAN SACHS & COMPANY	47 845 07	900 000	40 994 88	-	6 850 21	0 00		6 850 21
18 Jul 02	F P L GROUP INC COM	CUSIP 302571104	UBS WARBURG LLC / 27 00	23 104 05	- 400 000	22,073 71	-	1 030 34	0 00		1,030 34
13 Mar 02	FEDERX CORP COM	CUSIP 31428X108	GOLDMAN SACHS & COMPANY	10,831 21	- 200 000	10 879 42	-	- 148 21	0 00		- 148 21
26 Apr 02	FEDERX CORP COM	CUSIP 31428X108	OTHER CHARGES								
1 May 02	FEDERX CORP COM	CUSIP 31428X108	RBC DAIN RAUSCHER / 6 00	54 187700							
			OTHER CHARGES								

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Apr 02 3 May 02 Settled	FEDEX CORP COM CUSIP 31428X106 MERRILL PROFESSIONAL CLEARING CORP / 15 00 OTHER CHARGES 79	- 500 000	26 108 06	000	25 226 73	881 33	0 00	881 33
16 May 02 21 May 02 Settled	FEDEX CORP COM CUSIP 31428X106 ISI GROUP INC / 12 00 OTHER CHARGES 68	- 400 000	21 876 46	000	- 18 525 60	3 150 86	0 00	3 150 86
20 May 02 23 May 02 Settled	FEDEX CORP COM CUSIP 31428X106 CITATION GROUP / 12 00 OTHER CHARGES 68	- 400 000	21 727 78	000	18 525 60	3,202 18	0 00	3 202 18
21 May 02 24 May 02 Settled	FEDEX CORP COM CUSIP 31428X106 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 88	- 600 000	31 883 04	000	27 788 40	4 094 64	0 00	4 094 64
23 May 02 29 May 02 Settled	FEDEX CORP COM CUSIP 31428X106 SMITH BARNEY INC / 3 00 OTHER CHARGES 17	100 000	5,332 76	000	- 4 631 40	701 36	0 00	701 36
30 Aug 02 13 Sep 02 Settled	FEDEX CORP COM CUSIP 31428X106	3,800 000	179 830 00	000	155 978 18	23 951 82	0 00	23 951 82
8 Jan 02 11 Jan 02 Settled	FEDT DEPT STORES INC DEL COM CUSIP 31410H101 NUTMEG SECURITIES / 2 50 OTHER CHARGES 07	100 000	4,142 84	000	3 321 75	821 09	0 00	821 09
29 Aug 02 4 Sep 02 Settled	FEDT DEPT STORES INC DEL COM CUSIP 31410H101 INVESTMENT TECHNOLOGY GROUP INC / 108 00 OTHER CHARGES 3 83	- 3 600 000	127 028 13	000	147 884 18	20 958 05	0 00	20 958 05
30 Aug 02 13 Sep 02 Settled	FEDT DEPT STORES INC DEL COM CUSIP 31410H101	- 4 235 000	152 036 50	000	- 123 887 28	28 149 22	0 00	28 149 22
30 Aug 02 5 Sep 02 Settled	FEDT DEPT STORES INC DEL COM CUSIP 31410H101 INVESTMENT TECHNOLOGY GROUP INC / 72 87 OTHER CHARGES 2 64	- 2,429 000	87 516 17	000	86 276 35	1 239 82	0 00	1 239 82

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Portfolio Statement

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Transaction Total

Realized gain/loss

Sales

Equities

30 Aug 02	FEDT DEPT STORES INC DEL COM	CUSIP 31410H101	BEAR, STEARNS, SECURITIES CORP / 7 08	OTHER CHARGES 28	35 800000	8,465 08	000	- 9,641 35	- 1 176 29	0 00	- 1 176 29	
5 Sep 02												
28 Mar 02	FHLMC COM	CUSIP 313400301	LEHMAN BROTHERS INC / 9 00	OTHER CHARGES 28	63 422600	19 017 49	000	19 824 99	- 807 50	0 00	- 807 50	
3 Apr 02												
20 Jun 02	FHLMC COM	CUSIP 313400301	INVESTMENT TECHNOLOGY GROUP INC / 20 00	OTHER CHARGES 1 55	64 193600	51 333 33	000	- 50,490 40	842 93	0 00	842 93	
25 Jun 02												
25 Jun 02	FHLMC COM	CUSIP 313400301	INVESTMENT TECHNOLOGY GROUP INC / 15 00	OTHER CHARGES 1 16	64 193600	38,500 00	000	- 37,885 99	614 01	0 00	614 01	
25 Jun 02												
20 Jun 02	FHLMC COM	CUSIP 313400301	SMITH BARNEY INC / 6 00	OTHER CHARGES 39	63 273800	12,648 37	000	- 13,172 83	- 524 46	0 00	- 524 46	
25 Jun 02												
21 Jun 02	FHLMC COM	CUSIP 313400301	INVESTMENT TECHNOLOGY GROUP INC / 42 50	OTHER CHARGES 3 19	62 292000	105 850 71	000	- 104 369 83	1 480 88	0 00	1 480 88	
28 Jun 02												
21 Jun 02	FHLMC COM	CUSIP 313400301	INVESTMENT TECHNOLOGY GROUP INC / 2 50	OTHER CHARGES 18	62 292000	6,226 51	000	- 6 311 30	- 84 79	0 00	- 84 79	
28 Jun 02												
21 Jun 02	FHLMC COM	CUSIP 313400301	INVESTMENT TECHNOLOGY GROUP INC / 5 00	OTHER CHARGES 38	62 292000	12 453 02	000	- 12,567 74	114 72	0 00	114 72	
28 Jun 02												
24 Jun 02	FHLMC COM	CUSIP 313400301	INVESTMENT TECHNOLOGY GROUP INC / 8 00	OTHER CHARGES 38	61 634000	12 320 42	000	10 830 77	1,489 65	0 00	1 489 65	
27 Jun 02												

Portfolio Statement

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
24 Jun 02	FHLMC COM	- 300 000	18 482 14	000	14 453 19	4 028 95	0 00	4 028 95
27 Jun 02	CUSIP 313400301							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 7 50	61 634000						
	OTHER CHARGES 56							
28 Jun 02	FHLMC COM	- 800 000	49 979 53	000	38 498 20	11 481 33	0 00	11 481 33
3 Jul 02	CUSIP 313400301							
Settled	UBS WARBURG LLC / 24 00	62 506300						
	OTHER CHARGES 1 51							
3 Jul 02	FHLMC COM	1 000 000	59 198 81	000	47 491 76	11 707 05	0 00	11 707 05
8 Jul 02	CUSIP 313400301							
Settled	UBS WARBURG LLC / 30 00	59 230600						
	OTHER CHARGES 1 79							
22 Jul 02	FHLMC COM	- 500 000	27 289 17	000	23 697 80	3 571 37	0 00	3,571 37
25 Jul 02	CUSIP 313400301							
Settled	DEUTSCHE BANK SECURITIES INC	54 540000						
	OTHER CHARGES 83							
30 Aug 02	FHLMC COM	- 5 631 000	360 947 10	000	266 695 20	94,251 90	0 00	94 251 90
13 Sep 02	CUSIP 313400301							
Settled		0 000000						
30 Aug 02	FHLMC COM	4 269 000	273 506 59	000	- 256 580 33	16 926 26	0 00	16 926 26
5 Sep 02	CUSIP 313400301							
Settled	BEAR STEARNS SECURITIES CORP / 128 07	64 100000						
	OTHER CHARGES 8 24							
17 Jun 02	FIRSTENERGY CORP COM	500 000	16 904 49	000	18 500 25	- 1 595 76	0 00	1 595 76
20 Jun 02	CUSIP 337932107							
Settled	GOLDMAN SACHS & COMPANY	33 810000						
	OTHER CHARGES 51							
29 Aug 02	FIRSTENERGY CORP COM	2,300 000	77,253 75	000	80 172 24	2 918 49	0 00	- 2 918 49
4 Sep 02	CUSIP 337932107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 69 00	33 619600						
	OTHER CHARGES 2 33							
30 Aug 02	FIRSTENERGY CORP COM	1 943 000	64,119 00	000	60 472 67	3 646 33	0 00	3 646 33
13 Sep 02	CUSIP 337932107							
Settled		0 000000						
30 Aug 02	FIRSTENERGY CORP COM	1 557 000	51 084 72	000	54 245 88	- 3 161 16	0 00	- 3 161 16
5 Sep 02	CUSIP 337932107							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 48 71	32 840700						
	OTHER CHARGES 1 54							

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Market Translation Total

Realized gain/loss

Sales

Equities

30 Aug 02	FIRSTMERIT CORP COM	CUSIP 337815102		- 500 000	12 465 00	000	- 11,873 00	582 00	0 00	592 00	
8 Sep 02				0 000000							
5 Jun 02	FLEETBOSTON FINL CORP COM STK	CUSIP 339030108	SMITH BARNEY INC / 72 80	- 1 300 000	44 289 66	000	- 47,751 82	- 3,482 18	0 00	- 3 462 18	
10 Jun 02				34 126000							
7 Jun 02	FLEETBOSTON FINL CORP COM STK	CUSIP 339030108		- 600 000	18 537 83	000	- 22,008 38	- 2,470 43	0 00	- 2,470 43	
12 Jun 02			CREDIT SUISSE FIRST BOSTON CORPORATION / 18 00	32 584200							
13 Jun 02	FLEETBOSTON FINL CORP COM STK	CUSIP 339030108		- 500 000	10 784 19	000	- 18 340 30	- 1 578 11	0 00	- 1,576 11	
18 Jun 02			LEHMAN BROTHERS INC / 15 00	33 559400							
30 Aug 02	FLEETBOSTON FINL CORP COM STK	CUSIP 339030108		- 6,870 000	160,947 10	000	- 173 671 25	12 724 15	0 00	- 12 724 15	
13 Sep 02				0 000000							
30 Aug 02	FLEETBOSTON FINL CORP COM STK	CUSIP 339030108		- 22,430 000	540 546 70	000	- 762 749 86	- 222 203 18	0 00	- 222 203 18	
5 Sep 02			BEAR STEARNS SECURITIES CORP / 872 90	24 130000							
7 Jan 02	FNMA COM STK	CUSIP 313586109		- 200 000	15 647 78	000	- 18 291 70	643 94	0 00	643 94	
10 Jan 02			INVESTMENT TECHNOLOGY GROUP INC / 4 00	78 260000							
8 Jan 02	FNMA COM STK	CUSIP 313586109		- 300 000	22 841 65	000	- 24 374 73	- 1,533 08	0 00	- 1,533 08	
11 Jan 02				76 150000							
28 Mar 02	FNMA COM STK	CUSIP 313586109		- 300 000	23,934 69	000	- 24 287 60	- 352 91	0 00	- 352 91	
3 Apr 02				78 813500							
28 Mar 02	FNMA COM STK	CUSIP 313586109		- 600 000	47,868 38	000	- 48 128 54	- 259 18	0 00	- 259 18	
3 Apr 02			LEHMAN BROTHERS INC / 18 00	78 813500							
28 Mar 02			OTHER CHARGES								

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Transaction Total
 Trade date Trade Status Security description Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Transaction Total

Realized gain/loss

Equities

29 Aug 02	Settled	FNMA COM STK	CUSIP 313586109	75 937300	18 00	- 7,000 000	531,335 10	541 558 51	10 223 41	0 00	10 223 41	
4 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 210 00										
30 Aug 02	Settled	FNMA COM STK	CUSIP 313586109	75 780000	3 94	- 1 726 000	130 740 56	72 517 93	58 222 63	0 00	58 222 63	
5 Sep 02	Settled	BEAR STEARNS SECURITIES CORP / 51 78										
30 Aug 02	Settled	FNMA COM STK	CUSIP 313586109	78 431800	10 87	4 721 000	360,682 03	68 194 84	292 487 19	0 00	292 487 19	
5 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 141 63										
30 Aug 02	Settled	FNMA COM STK	CUSIP 313586109	6 353 000		6 353 000	481 430 34	91 769 09	389 661 25	0 00	389 661 25	
13 Sep 02	Settled	CUSIP 313586109										
25 Feb 02	Settled	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	1,900 000		1,900 000	28 596 09	- 45 303 96	16 707 87	0 00	16 707 87	
28 Feb 02	Settled	ROBERTSON STEPHENS & CO L R / 57 00										
29 Feb 02	Settled	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	- 2 900 000		- 2 900 000	43 348 51	67 325 76	23 979 25	0 00	23 979 25	
5 Mar 02	Settled	ISI GROUP INC / 87 00										
5 Mar 02	Settled	ISI GROUP INC / 158 00										
1 Mar 02	Settled	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	- 5 200 000		- 5 200 000	80 038 67	94 335 76	14 299 09	0 00	14 299 09	
6 Mar 02	Settled	ISI GROUP INC / 158 00										
4 Mar 02	Settled	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	- 100 000		- 100 000	1 608 97	1 518 13	88 84	0 00	88 84	
7 Mar 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 2 00										
4 Mar 02	Settled	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	4 800 000		4 800 000	77 418 59	72 788 60	4 627 88	0 00	4 627 88	
7 Mar 02	Settled	BEAR STEARNS SECURITIES CORP / 177 60										
5 Mar 02	Settled	FORD MTR CO DEL COM PAR \$0 01	CUSIP 345370860	- 7,400 000		- 7,400 000	118 486 27	110 134 35	8 351 92	0 00	8 351 92	
8 Mar 02	Settled	BEAR STEARNS SECURITIES CORP / 281 20										
		OTHER CHARGES										

The Northern Trust Company

◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Sales									
Equities									
6 Mar 02	FORD MTR CO DEL COM PAR \$0 01	- 5,700 000	92,277 82	000	83 382 11	8 895 51	0 00	8 895 51	
11 Mar 02	CUSIP 345370880								
Settled	BEAR, STEARNS, SECURITIES CORP / 216 60	18 227300							
	OTHER CHARGES 1 39								
7 Mar 02	FORD MTR CO DEL COM PAR \$0 01	- 4,400 000	73,569 97	000	83 404 79	10 165 18	0 00	10 165 18	
12 Mar 02	CUSIP 345370880								
Settled	BERNSTEIN, SANFORD C & CO / 136 40	16 751700							
	OTHER CHARGES 1 11								
11 Mar 02	FORD MTR CO DEL COM PAR \$0 01	- 700 000	11,779 00	000	- 10 016 48	1 782 54	0 00	1 762 54	
14 Mar 02	CUSIP 345370880								
Settled	BERNSTEIN, SANFORD C & CO / 27 30	16 866400							
	OTHER CHARGES 18								
13 Mar 02	FORD MTR CO DEL COM PAR \$0 01	- 7,400 000	128 323 50	000	- 104,520 37	21 803 13	0 00	21 803 13	
18 Mar 02	CUSIP 345370880								
Settled	GOLDMAN SACHS & COMPANY	17 071000							
	OTHER CHARGES 1 80								
14 Mar 02	FORD MTR CO DEL COM PAR \$0 01	- 2 400 000	40,725 70	000	- 10 981 71	29,783 89	0 00	29 783 89	
19 Mar 02	CUSIP 345370880								
Settled	ISI GROUP INC / 72 00	16 899300							
	OTHER CHARGES 62								
30 Aug 02	FORD MTR CO DEL COM PAR \$0 01	23 787 000	279 368 34	000	- 387,094 34	- 107 726 00	0 00	107,726 00	
5 Sep 02	CUSIP 345370880								
Settled	BEAR, STEARNS SECURITIES CORP / 713 91	11 770000							
	OTHER CHARGES 8 44								
30 Aug 02	FORD MTR CO DEL COM PAR \$0 01	- 19 503 000	229 550 31	000	- 192 178 64	37,371 67	0 00	37 371 67	
13 Sep 02	CUSIP 345370880								
Settled		0 000000							
22 Jul 02	FOREST LAB INC COM	- 2 800 000	201,746 82	000	- 229 257 88	- 27 511 06	0 00	- 27 511 06	
25 Jul 02	CUSIP 345838106								
Settled	DEUTSCHE BANK SECURITIES INC	69 570000							
	OTHER CHARGES 8 08								
30 Aug 02	FOREST LAB INC COM	- 2,569 000	187,537 00	000	- 20 785 33	168 751 67	0 00	168,751 67	
13 Sep 02	CUSIP 345838106								
Settled		0 000000							
30 Aug 02	FOREST LAB INC COM	- 2,831 000	208,571 84	000	- 150 273 15	58 298 69	0 00	58 298 69	
5 Sep 02	CUSIP 345838106								
Settled	BEAR STEARNS, SECURITIES CORP / 84 83	73 000000							
	OTHER CHARGES 8 23								

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
6 Mar 02 11 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 BERNSTEIN, SANFORD C & CO / 12 00 OTHER CHARGES 15	- 400 000	9 852 73	000	9 592 78	359 97	0 00	359 97
7 Mar 02 12 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 BERNSTEIN SANFORD C & CO / 6 00 OTHER CHARGES 08	- 200 000	4 803 70	000	- 4 786 38	7 32	0 00	7 32
18 Mar 02 21 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 BERNSTEIN SANFORD C & CO / 8 00 OTHER CHARGES 12	- 300 000	7 471 68	000	- 7 194 57	277 11	0 00	277 11
21 Mar 02 26 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 CREDIT SUISSE FIRST BOSTON CORPORATION / 8 00 OTHER CHARGES 08	- 200 000	4,784 04	000	4 796 38	- 12 34	0 00	- 12 34
22 Mar 02 27 Mar 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 MERRILL LYNCH PIERCE FENNER & SMITH / 3 00 OTHER CHARGES 04	- 100 000	2 443 41	000	2 398 19	45 22	0 00	45 22
1 Apr 02 4 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY / 8 00 OTHER CHARGES 15	- 200 000	4 719 77	000	4 796 38	- 76 61	0 00	76 61
2 Apr 02 5 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY / 21 00 OTHER CHARGES 51	- 700 000	16 913 73	000	16 787 33	126 40	0 00	126 40
3 Apr 02 8 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 08	100 000	2 408 56	000	2 398 19	10 37	0 00	10 37
5 Apr 02 10 Apr 02 Settled	FOX ENTMT GROUP INC CL A COM CUSIP 35138T107 GOLDMAN SACHS & COMPANY / 6 00 OTHER CHARGES 15	- 200 000	4 899 53	000	4 698 60	200 93	0 00	200 93

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Account number 2602475 Account Name ZZ\FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Cost Market Translation Total Realized gain/loss

Sales

Equities

8 Apr 02	FOX ENTMT GROUP INC CL A COM	CUSIP 35138T107		- 200 000	4 877 91	000	- 4 698 60	179 31	0 00			179 31	
11 Apr 02	GOLDMAN SACHS & COMPANY / 8 00	CUSIP 35138T107			24 420300	000			0 00				
8 Apr 02	FOX ENTMT GROUP INC CL A COM	CUSIP 35138T107		700 000	17,188 23	000	- 16,394 96	791 27	0 00			791 27	
12 Apr 02	GOLDMAN SACHS & COMPANY / 21 00	CUSIP 35138T107			24 582500	000			0 00				
10 Apr 02	FOX ENTMT GROUP INC CL A COM	CUSIP 35138T107		- 400 000	9 872 62	000	- 9,088 26	574 36	0 00			574 36	
15 Apr 02	EDWARDS A G / 12 00	CUSIP 35138T107			24 212300	000			0 00				
29 Aug 02	FOX ENTMT GROUP INC CL A COM	CUSIP 35138T107		- 1 900 000	41,451 81	000	- 45 511 73	- 4 059 82	0 00			- 4 059 82	
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 57 00	CUSIP 35138T107			21 847400	000			0 00				
30 Aug 02	FOX ENTMT GROUP INC CL A COM	CUSIP 35138T107		1 300 000	28,665 69	000	- 30 174 30	- 1 508 61	0 00			- 1,508 61	
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 39 00	CUSIP 35138T107			22 081200	000			0 00				
7 Jan 02	GA PAC CORP	CUSIP 373298108		- 700 000	18 370 17	000	- 23 984 36	- 4,614 19	0 00			- 4,614 19	
10 Jan 02	OTHER CHARGES				27 702100	000			0 00				
22 Apr 02	GA PAC CORP	CUSIP 373298108		- 700 000	21,240 43	000	- 18 402 50	2,837 93	0 00			2 837 93	
25 Apr 02	MORGAN STANLEY & CO INC / 44 10	CUSIP 373298108			30 407400	000			0 00				
7 Aug 02	GA PAC CORP	CUSIP 373298108		- 1,200 000	23,760 48	000	- 30 480 00	6 719 52	0 00			6 719 52	
12 Aug 02	OTHER CHARGES				19 831000	000			0 00				
8 Aug 02	GA PAC CORP	CUSIP 373298108		- 500 000	8 987 14	000	- 12,700 00	- 2,712 86	0 00			- 2 712 86	
13 Aug 02	OTHER CHARGES				20 004900	000			0 00				

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Sales									
Equities									
8 Aug 02 13 Aug 02 Settled	GA PAC CORP CUSIP 373298108 UBS WARBURG LLC / 15 00 OTHER CHARGES 31	500 000 20 004900	8 987 14	000	12 700 00	- 2 712 86	0 00		- 2 712 86
9 Aug 02 14 Aug 02 Settled	GA PAC CORP CUSIP 373298108 UBS WARBURG LLC / 39 00 OTHER CHARGES 79	1 300 000 20 065600	26 045 49	000	32 053 74	6 008 25	0 00		6 008 25
12 Aug 02 15 Aug 02 Settled	GA PAC CORP CUSIP 373298108 UBS WARBURG LLC / 15 00 OTHER CHARGES 30	- 500 000 19 868400	9 918 90	000	12 291 25	2 372 35	0 00		2 372 35
14 Aug 02 18 Aug 02 Settled	GA PAC CORP CUSIP 373298108 UBS WARBURG LLC / 48 00 OTHER CHARGES 81	- 1 600 000 18 688400	29 852 53	000	38 639 72	8 787 19	0 00		8 787 19
21 Aug 02 28 Aug 02 Settled	GA PAC CORP CUSIP 373298108 CL KING & ASSOCIATES / 6 00 OTHER CHARGES 13	200 000 20 975500	4 188 97	000	4 762 86	- 573 69	0 00		573 69
30 Aug 02 13 Sep 02 Settled	GA PAC CORP CUSIP 373298108	- 1,467 000 0 000000	30 880 35	000	34 934 11	4,053 76	0 00		4 053 76
30 Aug 02 5 Sep 02 Settled	GA PAC CORP CUSIP 373298108 BEAR STEARNS SECURITIES CORP / 51 99 OTHER CHARGES 1 10	1 733 000 21 050000	36 426 56	000	41 268 45	4 841 89	0 00		4 841 89
2 Aug 02 7 Aug 02 Settled	GANNETT INC COM CUSIP 384730101 UBS WARBURG LLC / 8 00 OTHER CHARGES 43	- 200 000 71 259100	14 245 39	000	13,206 00	1 039 39	0 00		1 039 39
5 Aug 02 8 Aug 02 Settled	GANNETT INC COM CUSIP 384730101 UBS WARBURG LLC / 15 00 OTHER CHARGES 1 02	500 000 67 372800	33 670 38	000	31 718 18	1 952 20	0 00		1 952 20
22 Aug 02 27 Aug 02 Settled	GANNETT INC COM CUSIP 384730101 CANTOR FITZGERALD & CO / 21 00 OTHER CHARGES 1 82	- 700 000 78 870700	53 786 87	000	43 975 75	9 811 12	0 00		9 811 12

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	GANNETT INC COM CUSIP 364730101 BEAR, STEARNS, SECURITIES CORP / 180 03 OTHER CHARGES 13 73	- 6 001 000	455 642 20	000	- 374 033 25	81 608 85	0 00	81 608 85
30 Aug 02 13 Sep 02 Settled	GANNETT INC COM CUSIP 364730101	- 1 699 000	129 056 04	000	- 98,353 07	30 702 97	0 00	30 702 97
8 Jan 02 11 Jan 02 Settled	GAP INC COM CUSIP 364760108 MCDONALD AND COMPANY / 78 00 OTHER CHARGES 57	- 2,600 000	37 893 19	000	- 49 435 75	- 11 742 58	0 00	11 742 58
30 Aug 02 13 Sep 02 Settled	GAP INC COM CUSIP 364760108	- 13,000 000	152,480 00	000	- 163 676 10	- 11 186 10	0 00	- 11,186 10
30 Aug 02 8 Sep 02 Settled	GATX CORP COM CUSIP 361448103	- 800 000	19 464 00	000	- 34,958 88	- 15 494 88	0 00	- 15,494 88
22 Jul 02 25 Jul 02 Settled	GEMSTAR-TV GUIDE INTL INC COM CUSIP 36866W108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 70	- 5 400 000	23 111 30	000	- 206 189 15	- 183,077 85	0 00	- 183 077 85
25 Jul 02 30 Jul 02 Settled	GEMSTAR-TV GUIDE INTL INC COM CUSIP 36866W108 LEHMAN BROTHERS INC / 117 00 OTHER CHARGES 48	- 3,900 000	15,690 00	000	- 118,195 04	- 102,505 04	0 00	- 102 505 04
25 Jul 02 30 Jul 02 Settled	GEMSTAR TV GUIDE INTL INC COM CUSIP 36866W108 LIQUIDNET INC / 16 00 OTHER CHARGES 10	- 800 000	3,259 90	000	- 27 037 04	- 23 777 14	0 00	23 777 14
14 Aug 02 19 Aug 02 Settled	GEMSTAR-TV GUIDE INTL INC COM CUSIP 36866W108 SMITH BARNEY INC / 4 50 OTHER CHARGES 02	- 100 000	347 01	000	2 691 92	2 344 91	0 00	- 2,344 91
15 Aug 02 20 Aug 02 Settled	GEMSTAR-TV GUIDE INTL INC COM CUSIP 36866W108 SMITH BARNEY INC / 48 80 OTHER CHARGES 15	- 1,300 000	4,844 49	000	- 27 053 84	- 22 409 35	0 00	- 22 409 35

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Sales

Equities

18 Aug 02	GEMSTAR TV GUIDE INTL INC COM	CUSIP 36866W108		- 300 000	1 259 83	5 910 00	4 650 07	0 00	4 650 07				4 650 07	
21 Aug 02	SMITH BARNEY INC / 8 00			4 229 00										
Settled	OTHER CHARGES			04										
29 Aug 02	GEMSTAR TV GUIDE INTL INC COM	CUSIP 36866W106		- 200 000	817 97	- 3 940 00	3 122 03	0 00	3 122 03				3 122 03	
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 6 00			4 120 00										
Settled	OTHER CHARGES			03										
30 Aug 02	GEMSTAR TV GUIDE INTL INC COM	CUSIP 36866W108		- 100 000	411 88	- 1 001 00	589 02	0 00	589 02				589 02	
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 3 00			4 150 00										
Settled	OTHER CHARGES			02										
5 Feb 02	GEMSTAR TV GUIDE INTL INC COM	CUSIP 36866W108		100 000	8 729 36	8 280 32	449 04	0 00	449 04				449 04	
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 2 00			87 315 000										
Settled	OTHER CHARGES			14										
6 Feb 02	GEMSTAR TV GUIDE INTL INC COM	CUSIP 36866W108		1 000 000	87 732 28	- 80 792 42	8 939 86	0 00	8 939 86				6 939 86	
11 Feb 02	NUTMEG SECURITIES / 25 00			87 758 600										
Settled	OTHER CHARGES			1 32										
7 Feb 02	GEMSTAR TV GUIDE INTL INC COM	CUSIP 36866W108		- 300 000	25 883 55	- 23 566 14	2 317 41	0 00	2 317 41				2 317 41	
12 Feb 02	MORGAN STANLEY & CO INC / 8 00			86 309 800										
Settled	OTHER CHARGES			39										
30 Aug 02	GEM DYNAMICS CORP COM	CUSIP 369550108		- 2,300 000	180 872 00	178 157 98	2 714 02	0 00	2 714 02				2 714 02	
13 Sep 02	INVESTMENT TECHNOLOGY GROUP INC /			30 293 300										
Settled	OTHER CHARGES			45 87										
29 Aug 02	GEM ELEC CO COM	CUSIP 369604103		50 300 000	1 522 198 12	674 141 70	848 058 42	0 00	848 058 42				848 058 42	
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC /			30 293 300										
Settled	OTHER CHARGES			1 509 00										
30 Aug 02	GEM ELEC CO COM	CUSIP 369604103		- 63 308 000	1 908 875 90	- 352 297 89	1 556 378 01	0 00	1 556 378 01				1 556 378 01	
13 Sep 02	Settled			0 000 000										

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Account number 2602475
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Account number 2602475
 Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Transaction Total
 ----- ----- ----- ----- ----- ----- ----- ----- ----- ----- ----- -----

Sales

Equities

30 Aug 02	GEN ELEC CO COM	CUSIP 389604103	1,814,000	54,638.03	- 10,094.81	44,541.12	0.00	44,541.12	0.00	44,541.12	Settled
5 Sep 02	BEAR, STEARNS, SECURITIES CORP / \$4 42	OTHER CHARGES 1 65	30,150,000								Settled
29 Aug 02	GEN GROWTH PPTYS INC COM	CUSIP 370021107	- 700,000	35,142.93	- 28,863.49	8,278.44	0.00	8,278.44	0.00	8,278.44	Settled
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 21 00	OTHER CHARGES 1 08	50,235,700								Settled
30 Aug 02	GEN GROWTH PPTYS INC COM	CUSIP 370021107	- 500,000	25,178.74	- 18,344.15	6,832.59	0.00	6,832.59	0.00	6,832.59	Settled
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 15 00	OTHER CHARGES 78	50,385,000								Settled
7 Jan 02	GEN MILLS INC COM	CUSIP 370334104	- 900,000	44,472.83	30,440.25	14,032.58	0.00	14,032.58	0.00	14,032.58	Settled
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 18 00	OTHER CHARGES 87	48,435,000								Settled
12 Apr 02	GEN MILLS INC COM	CUSIP 370334104	1,300,000	85,138.43	- 42,999.03	22,139.40	0.00	22,139.40	0.00	22,139.40	Settled
17 Apr 02	GOLDMAN SACHS & COMPANY	OTHER CHARGES 1 87	50,108,000								Settled
30 Aug 02	GEN MILLS INC COM	CUSIP 370334104	- 690,000	29,020.52	30,649.80	- 1,629.28	0.00	- 1,629.28	0.00	- 1,629.28	Settled
5 Sep 02	BEAR STEARNS SECURITIES CORP / 20 70	OTHER CHARGES 88	42,090,000								Settled
30 Aug 02	GEN MILLS INC COM	CUSIP 370334104	- 4,810,000	194,034.90	- 188,884.72	5,370.18	0.00	5,370.18	0.00	5,370.18	Settled
13 Sep 02	GEN MILLS INC COM	CUSIP 370334104	0,000,000								Settled
22 Jan 02	GENERAL MOTORS CORP COMMON STOCK	CUSIP 370442105	- 500,000	24,530.83	- 29,450.00	- 4,919.17	0.00	- 4,919.17	0.00	- 4,919.17	Settled
25 Jan 02	GOLDMAN SACHS & COMPANY / 15 00	OTHER CHARGES 37	49,092,400								Settled

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
23 Jan 02 28 Jan 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 GOLDMAN SACHS & COMPANY / 9 00 OTHER CHARGES 22	300 000 48 390500	14 507 93	000	17 670 00	- 3 162 07	0 00	3 162 07
24 Jan 02 29 Jan 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 MORGAN STANLEY & CO INC / 15 00 OTHER CHARGES 37	- 500 000 48 363100	24 166 18	000	29 327 63	- 5 161 45	0 00	5 161 45
4 Feb 02 7 Feb 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 MERRILL LYNCH PIERCE FENNER & SMITH / 27 00 OTHER CHARGES 69	- 900 000 50 822700	45 712 74	000	51 034 37	5 321 63	0 00	5 321 63
17 Jun 02 20 Jun 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 GOLDMAN SACHS & COMPANY OTHER CHARGES 88	- 500 000 56 670000	28,334 14	000	- 32 720 50	4 386 36	0 00	4 386 36
9 Jul 02 12 Jul 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 ABEL NOSER CORPORATION / 27 00 OTHER CHARGES 1 40	- 900 000 51 521200	46 340 68	000	58 500 00	12 159 32	0 00	12 159 32
10 Jul 02 15 Jul 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 ABEL NOSER CORPORATION / 33 00 OTHER CHARGES 1 64	- 1 100 000 49 498700	54 413 93	000	- 67 650 18	13 236 25	0 00	13 236 25
22 Aug 02 27 Aug 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00 OTHER CHARGES 15	- 100 000 48 456500	4 842 50	000	6 115 10	1 272 60	0 00	1 272 60
30 Aug 02 13 Sep 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105	3,572 000 0 000000	170,955 92	000	213 453 78	42 497 86	0 00	42 497 86
30 Aug 02 16 Sep 02 Settled	GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 BEAR, STEARNS SECURITIES CORP / 324 84 OTHER CHARGES 15 60	10 828 000 47 880000	517,887 64	000	590 862 15	72 974 51	0 00	72 974 51

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total
 Trade date Trade Status Realized gain/loss

Sales

Equities

30 Aug 02	Settled	GENZYME CORP COM	CUSIP 372917104	- 100 000	2 088 00	000	- 2 768 00	- 700 00	0 00	- 700 00		
13 Sep 02	Settled				0 000000							
30 Aug 02	Settled	GILLETTE CO COM	CUSIP 375766102	- 24 567 000	773,837 18	000	- 865 272 35	- 91,435 17	0 00	- 91 435 17		
5 Sep 02	Settled											
30 Aug 02	Settled	GILLETTE CO COM	CUSIP 375766102	31 530000								
5 Sep 02	Settled											
30 Aug 02	Settled	GILLETTE CO COM	CUSIP 375766102	- 8,733 000	212 281 48	000	- 208 839 23	3,452 28	0 00	3,452 28		
13 Sep 02	Settled											
7 Jan 02	Settled	GOLDEN W FNCL CORP COM	CUSIP 381317108	700 000	41 894 37	000	38 027 50	3,868 87	0 00	3 868 87		
10 Jan 02	Settled											
7 Jan 02	Settled	GOLDMAN SACHS GROUP INC COM	CUSIP 38141G104	- 300 000	28 778 07	000	- 25 222 38	3,556 69	0 00	3 556 69		
10 Jan 02	Settled											
30 Aug 02	Settled	GOLDMAN SACHS GROUP INC COM	CUSIP 38141G104	- 1,690 000	132,073 75	000	- 102,182 27	29 891 48	0 00	29 891 48		
5 Sep 02	Settled											
30 Aug 02	Settled	GOLDMAN SACHS GROUP INC COM	CUSIP 38141G104	- 3,018 000	233 291 40	000	- 180,835 98	72,655 42	0 00	72 655 42		
13 Sep 02	Settled											
30 Aug 02	Settled	GOLDMAN SACHS GROUP INC COM	CUSIP 38141G104	- 92 000	7 108 62	000	- 5 747 33	1,381 29	0 00	1 381 29		
5 Sep 02	Settled											
30 Aug 02	Settled	GOODRICH CORPORATION	CUSIP 382388106	- 200 000	5,258 70	000	- 7 060 28	- 1,803 56	0 00	- 1 803 56		
7 Jan 02	Settled											
7 Jan 02	Settled	CL KING & ASSOCIATES / 6 00	CUSIP 382388106	28 313800								
		OTHER CHARGES										

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Jan 02 11 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 NUTMEG SECURITIES / 2 50 OTHER CHARGES 04	100 000 26 579900	2 855 45	000	3 530 13	- 874 68	0 00	874 68
8 Jan 02 11 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 INSTINET / 3 00 OTHER CHARGES 13	- 300 000 28 690000	8 003 87	000	10 590 39	2 586 52	0 00	- 2 586 52
15 Jan 02 18 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000 25 550000	2 552 96	000	3 530 13	- 977 17	0 00	977 17
15 Jan 02 18 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 GERARD KLAIDER MATTISON & COMPANY / 16 80 OTHER CHARGES 12	300 000 25 612700	7 666 89	000	10 446 63	- 2 779 74	0 00	2 779 74
18 Jan 02 22 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 RBC DAIN RAUSCHER / 15 00 OTHER CHARGES 19	500 000 24 951400	12 460 51	000	16,782 28	4 321 77	0 00	4 321 77
23 Jan 02 28 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 GERARD KLAIDER MATTISON & COMPANY / 36 00 OTHER CHARGES 23	- 600 000 25 484600	15 254 53	000	- 19 864 50	4 609 97	0 00	4 609 97
24 Jan 02 29 Jan 02 Settled	GOODRICH CORPORATION CUSIP 382388106 GERARD KLAIDER MATTISON & COMPANY / 73 60 OTHER CHARGES 62	- 1 600 000 25 726400	41 088 02	000	- 52 859 16	11 771 14	0 00	11 771 14
6 Feb 02 11 Feb 02 Settled	GOODRICH CORPORATION CUSIP 382388106 NUTMEG SECURITIES / 35 00 OTHER CHARGES 58	- 1 400 000 28 418300	38 950 08	000	32 303 50	4 646 58	0 00	4 646 56
12 Apr 02 17 Apr 02 Settled	GRAINGER W W INC COM CUSIP 384802104 GOLDMAN SACHS & COMPANY OTHER CHARGES 52	- 300 000 57 288000	17 185 88	000	9 701 25	7 484 63	0 00	7 484 63

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transtation	Total
Sales								
Equities								
19 Apr 02 24 Apr 02 Settled	GRAINGER W W INC COM CUSIP 384802104 DRESDNER SECURITIES / 27 00 OTHER CHARGES 52	300 000 57 300000	17,162 48	000	- 8 701 25	7 481 23	0 00	7,481 23
9 Jul 02 12 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 RBC DAIN RAUSCHER / 17 60 OTHER CHARGES 80	- 400 000 49 520900	19 790 18	000	- 12,835 00	6 855 16	0 00	6 855 16
9 Jul 02 12 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 15	- 100 000 49 813400	4,959 19	000	- 3 233 75	1 725 44	0 00	1 725 44
22 Jul 02 25 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 11	- 900 000 40 770000	38 691 89	000	- 28,103 75	7,588 14	0 00	7 588 14
28 Jul 02 31 Jul 02 Settled	GRAINGER W W INC COM CUSIP 384802104 GOLDMAN SACHS & COMPANY / 24 00 OTHER CHARGES 1 10	- 800 000 45 652500	38 496 90	000	- 25 870 00	10 628 90	0 00	10 628 90
5 Aug 02 8 Aug 02 Settled	GRAINGER W W INC COM CUSIP 384802104 JACKSON PARTNERS AND ASSOCIATES INC / 12 50 OTHER CHARGES 68	- 500 000 45 423500	22 698 56	000	- 18 025 65	6 672 91	0 00	6 672 91
29 Aug 02 4 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 1 92	- 1,400 000 45 458200	63 597 56	000	- 43 935 04	19 662 52	0 00	19 662 52
30 Aug 02 13 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104	- 587 000 0 000000	26 894 85	000	17 828 69	9 068 16	0 00	9 068 16
30 Aug 02 5 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104 INVESTMENT TECHNOLOGY GROUP INC / 26 64 OTHER CHARGES 1 22	- 888 000 45 287200	40 187 17	000	27 070 58	13 116 59	0 00	13 116 59

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	GRAINGER W W INC COM CUSIP 384802104 BEAR STEARNS SECURITIES CORP / 45 OTHER CHARGES 03	- 15 000 45 050000	675 27	000	462 44	212 83	0 00	212 83
30 Aug 02 9 Sep 02 Settled	GREENPOINT FNCL CORP COM CUSIP 395384100	- 4 153 000 0 000000	211 803 00	000	122 538 05	89 264 95	0 00	89 264 95
30 Aug 02 5 Sep 02 Settled	GREENPOINT FNCL CORP COM CUSIP 395384100 BEAR, STEARNS, SECURITIES CORP / 25 41 OTHER CHARGES 1 31	- 847 000 51 000000	43,170 28	000	32 140 38	11 029 90	0 00	11 029 90
22 Jul 02 25 Jul 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 49	- 1 600 000 30 890000	49,422 51	000	88 782 42	- 39 359 91	0 00	39 359 91
30 Aug 02 13 Sep 02 Settled	GUIDANT CORP COM STK CUSIP 401698105	- 4 897 000 0 000000	172 849 60	000	158 163 20	14 686 40	0 00	14 686 40
30 Aug 02 5 Sep 02 Settled	GUIDANT CORP COM STK CUSIP 401698105 BEAR STEARNS, SECURITIES CORP / 255 09 OTHER CHARGES 9 42	- 8 503 000 36 800000	312 645 89	000	354 360 87	41 714 98	0 00	41 714 98
8 May 02 13 May 02 Settled	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S108 GOLDMAN SACHS & COMPANY / 81 60 OTHER CHARGES 1 33	- 1,200 000 38 678800	43 931 63	000	- 46 020 24	- 2 088 61	0 00	2 088 61
21 May 02 24 May 02 Settled	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 14	- 1 900 000 37 270000	70,810 88	000	72 641 10	- 1 830 24	0 00	1 830 24
30 Aug 02 13 Sep 02 Settled	HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S108	- 2 800 000 0 000000	84 980 00	000	106 136 29	21 158 29	0 00	21 158 29
7 Jan 02 10 Jan 02 Settled	HARLEY DAVIDSON INC COM CUSIP 412822108 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 09	100 000 54 315000	5 429 41	000	4 361 06	1 068 35	0 00	1 068 35

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Jan 02 11 Jan 02 Settled	HARLEY DAVIDSON INC COM CUSIP 412822108 INSTINET / 10 00 OTHER CHARGES 82	- 1,000 000	54,459 18	000	- 43 810 60	10 848 58	0 00	10 848 58
8 Jan 02 11 Jan 02 Settled	HARLEY DAVIDSON INC COM CUSIP 412822108 NUTMEG SECURITIES / 12 50 OTHER CHARGES 41	- 500 000	27,092 89	000	21 805 30	5,287 59	0 00	5 287 59
30 Aug 02 13 Sep 02 Settled	HARLEY DAVIDSON INC COM CUSIP 412822108	- 3 000 000	147,690 00	000	- 124 632 37	23,057 63	0 00	23 057 63
30 Aug 02 13 Sep 02 Settled	HARRAH S ENTMT INC COM STK CUSIP 413819107	- 1 700 000	80 818 00	000	- 66 088 20	14 731 80	0 00	14 731 80
20 Aug 02 23 Aug 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 418515104 UBS WARBURG LLC / 8 00 OTHER CHARGES 47	- 300 000	15 442 06	000	- 19 740 31	- 4,298 25	0 00	- 4 298 25
30 Aug 02 5 Sep 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 418515104 BEAR, STEARNS, SECURITIES CORP / 69 72 OTHER CHARGES 3 50	- 2,324 000	118,173 26	000	- 134,358 48	- 18,185 22	0 00	- 18 185 22
30 Aug 02 13 Sep 02 Settled	HARTFORD FINL SVCS GROUP INC COM CUSIP 418515104	- 1,578 000	78 831 52	000	- 66,826 54	12 004 98	0 00	12 004 98
30 Aug 02 13 Sep 02 Settled	HASBRO INC COM CUSIP 418056107	- 7,400 000	87,310 00	000	- 109 528 12	- 12 218 12	0 00	- 12,218 12
5 Feb 02 8 Feb 02 Settled	HCA INC COM CUSIP 404119109 INVESTMENT TECHNOLOGY GROUP INC / 18 00 OTHER CHARGES 51	800 000	33,607 49	000	- 31 722 84	1 884 65	0 00	1 884 65
12 Apr 02 17 Apr 02 Settled	HCA INC COM CUSIP 404119109 GOLDMAN SACHS & COMPANY OTHER CHARGES 28	- 200 000	9 053 32	000	- 7 856 42	1,198 90	0 00	1 198 90

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			Principal	Accrued interest	Cost	Market	Translation	
Sales								
Equities								
21 May 02 24 May 02 Settled	HCA INC COM CUSIP 404119109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 29	200 000 46 620000	9 323 71	000	7 856 42	1 467 29	0 00	1 467 29
7 Jun 02 12 Jun 02 Settled	HCA INC COM CUSIP 404119109 LEHMAN BROTHERS INC / 12 00 OTHER CHARGES 30	200 000 48 200000	9 627 70	000	- 7 856 42	1 771 28	0 00	1 771 28
17 Jun 02 20 Jun 02 Settled	HCA INC COM CUSIP 404119109 GOLDMAN SACHS & COMPANY OTHER CHARGES 61	400 000 49 890000	18 995 39	000	15 712 84	4 282 55	0 00	4 282 55
22 Jul 02 25 Jul 02 Settled	HCA INC COM CUSIP 404119109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 25	- 200 000 40 860000	8 171 75	000	- 7 856 42	315 33	0 00	315 33
30 Aug 02 13 Sep 02 Settled	HCA INC COM CUSIP 404119109	- 3 275 000 0 000000	152 451 25	000	51 657 39	100 793 86	0 00	100 793 86
30 Aug 02 5 Sep 02 Settled	HCA INC COM CUSIP 404119109 BEAR STEARNS SECURITIES CORP / 225 75 OTHER CHARGES 10 55	- 7 525 000 46 550000	350 052 45	000	214 085 31	135 967 14	0 00	135 967 14
2 Jan 02 7 Jan 02 Settled	HEINZ H J CO COM CUSIP 423074103 MORGAN STANLEY & CO INC / 21 00 OTHER CHARGES 43	- 700 000 40 559300	28 370 08	000	35 831 49	7 561 41	0 00	7 561 41
8 Jan 02 11 Jan 02 Settled	HEINZ H J CO COM CUSIP 423074103 LAZARD FRERES & CO / 174 00 OTHER CHARGES 3 50	- 5,800 000 40 146900	232 674 52	000	- 293 249 82	- 60 575 30	0 00	60 575 30
11 Jan 02 16 Jan 02 Settled	HEINZ H J CO COM CUSIP 423074103 DRESDNER SECURITIES / 12 00 OTHER CHARGES 25	400 000 40 810000	18 231 75	000	- 17 979 00	1 747 25	0 00	1 747 25

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
23 Jan 02 28 Jan 02 Settled	HEINZ H J CO COM CUSIP 423074103 MERRILL LYNCH PIERCE FENNER & SMITH / 30 00 OTHER CHARGES 83	- 1,000 000	41,927 37	000	- 43 332 50	1 405 13	0 00	- 1 405 13
29 Aug 02 4 Sep 02 Settled	HEINZ H J CO COM CUSIP 423074103 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 23	- 200 000	7,513 77	000	- 8 666 50	1 152 73	0 00	- 1 152 73
30 Aug 02 5 Sep 02 Settled	HEINZ H J CO COM CUSIP 423074103 INVESTMENT TECHNOLOGY GROUP INC / 3 09 OTHER CHARGES 12	- 103 000	3,884 12	000	- 4 483 25	- 579 13	0 00	- 579 13
30 Aug 02 13 Sep 02 Settled	HEINZ H J CO COM CUSIP 423074103	4 197 000	158 520 69	000	- 170 475 81	- 11 955 12	0 00	- 11,955 12
29 Aug 02 4 Sep 02 Settled	HERSHEY FOODS CORP COM CUSIP 427868108 INVESTMENT TECHNOLOGY GROUP INC / 48 00 OTHER CHARGES 3 88	- 1 600 000	121,377 78	000	- 111 838 88	9 438 92	0 00	9 438 92
30 Aug 02 5 Sep 02 Settled	HERSHEY FOODS CORP COM CUSIP 427868108 INVESTMENT TECHNOLOGY GROUP INC / 33 27 OTHER CHARGES 2 53	- 1 109 000	83 838 57	000	- 71 710 73	12 225 84	0 00	12 225 84
30 Aug 02 13 Sep 02 Settled	HERSHEY FOODS CORP COM CUSIP 427868108	- 891 000	67 493 25	000	58 797 58	10,695 87	0 00	10 695 87
7 Jan 02 10 Jan 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 70	- 2 000 000	48 078 30	000	- 84 079 31	- 38,003 01	0 00	38,003 01
14 May 02 14 May 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103	- 0 750	13 09	000	- 3 53	9 58	0 00	9 58
21 May 02 24 May 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 02	- 31 000	587 12	000	- 1 082 40	- 505 28	0 00	- 505 28

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
17 Jun 02 20 Jun 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 GOLDMAN SACHS & COMPANY OTHER CHARGES 80	- 1 500 000	26 504 20	000	51 820 89	25 316 69	0 00	25 316 69
10 Jul 02 15 Jul 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 MORGAN STANLEY & CO INC / 54 00 OTHER CHARGES 48	- 1 000 000	15 591 02	000	- 30 728 08	- 15 137 06	0 00	- 15 137 06
17 Jul 02 22 Jul 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 SMITH BARNEY INC / 46 80 OTHER CHARGES 52	- 1 200 000	17 188 18	000	36 001 54	18 813 38	0 00	18 813 38
18 Jul 02 23 Jul 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 UBS WARBURG LLC / 81 00 OTHER CHARGES 1 10	- 2 700 000	36 268 27	000	76 484 05	40 215 78	0 00	- 40,215 78
22 Jul 02 25 Jul 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 36	3,800 000	45,104 64	000	- 101 036 15	55 931 51	0 00	55 931 51
2 Aug 02 7 Aug 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 FULCRUM GROBAL PARTNERS LLC / 21 00 OTHER CHARGES 28	700 000	9 018 31	000	- 18 604 25	9 585 94	0 00	9 585 94
5 Aug 02 8 Aug 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 CITATION GROUP / 105 00 OTHER CHARGES 1 30	3 500 000	42 908 00	000	- 81 512 55	38 604 55	0 00	38 604 55
19 Aug 02 22 Aug 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 CITATION GROUP / 153 00 OTHER CHARGES 1 37	- 3 000 000	45 121 83	000	64 238 32	- 19,116 39	0 00	- 19 116 39
20 Aug 02 23 Aug 02 Settled	HEWLETT PACKARD CO COM CUSIP 428236103 CITATION GROUP / 39 60 OTHER CHARGES 40	- 900 000	13 076 60	000	19 218 33	6 141 73	0 00	6 141 73

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 Aug 02 4 Sep 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 408 00 OTHER CHARGES 5 70	- 13 600 000 13 918800	188 881 88	000	- 290,410 32	- 101 528 34	0 00	- 101,528 34
30 Aug 02 13 Sep 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103	- 19,233 000 0 000000	258 299 19	000	- 220 331 14	37,868 05	0 00	37 868 05
30 Aug 02 11 Sep 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 BEAR STEARNS SECURITIES CORP / 258 15 OTHER CHARGES 3 48	- 8,605 000 13 450000	115 475 81	000	- 173,382 14	57 908 53	0 00	- 57,908 53
30 Aug 02 5 Sep 02 Settled	HEWLETT PACKARD CO COM CUSIP 428238103 INVESTMENT TECHNOLOGY GROUP INC / 271 86 OTHER CHARGES 3 68	- 8,082 000 13 471000	121 798 86	000	- 185 586 14	- 63,787 48	0 00	- 63 787 48
30 Aug 02 8 Sep 02 Settled	HIBERNIA CORP CL A COM CUSIP 428656102	- 3 100 000 0 000000	84 852 00	000	- 56 217 27	8 634 73	0 00	8 634 73
7 Jan 02 10 Jan 02 Settled	HOME DEPOT INC COM CUSIP 437078102 SPEAR LEEDS AND KELLOGG / 12 00 OTHER CHARGES 31	- 400 000 50 918400	20,355 05	000	- 18 785 16	569 89	0 00	569 89
7 Jan 02 10 Jan 02 Settled	HOME DEPOT INC COM CUSIP 437078102 INVESTMENT TECHNOLOGY GROUP INC / 22 00 OTHER CHARGES 88	- 1,100 000 51 525000	58 654 64	000	- 53 593 35	3 081 29	0 00	3,081 29
8 Jan 02 11 Jan 02 Settled	HOME DEPOT INC COM CUSIP 437078102 INSTINET / 15 00 OTHER CHARGES 1 14	- 1,500 000 50 590000	75 888 88	000	- 72 489 55	3 379 31	0 00	3 379 31
7 Aug 02 12 Aug 02 Settled	HOME DEPOT INC COM CUSIP 437078102 ISI GROUP INC / 57 00 OTHER CHARGES 1 61	1 900 000 28 097800	53,327 21	000	- 92 224 10	- 38 898 89	0 00	38 898 89
8 Aug 02 13 Aug 02 Settled	HOME DEPOT INC COM CUSIP 437078102 ISI GROUP INC / 12 00 OTHER CHARGES 33	- 400 000 27 025000	10 787 67	000	- 19 415 60	8 817 93	0 00	- 8 817 93

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
15 Aug 02 20 Aug 02 Settled	HOME DEPOT INC COM CUSIP 437076102 CITATION GROUP / 30 00 OTHER CHARGES 88	- 1 000 000 28 514300	28 483 44	000	48 539 00	20 055 56	0 00	20 055 56
29 Aug 02 4 Sep 02 Settled	HOME DEPOT INC COM CUSIP 437076102 INVESTMENT TECHNOLOGY GROUP INC / 552 00 OTHER CHARGES 18 16	- 18 400 000 32 783700	602 649 92	000	728 139 65	125 489 73	0 00	- 125 489 73
30 Aug 02 5 Sep 02 Settled	HOME DEPOT INC COM CUSIP 437076102 INVESTMENT TECHNOLOGY GROUP INC / 367 68 OTHER CHARGES 12 22	12,256 000 33 112300	405 444 45	000	- 365 514 96	39 929 49	0 00	39 929 49
30 Aug 02 5 Sep 02 Settled	HOME DEPOT INC COM CUSIP 437076102 BEAR STEARNS SECURITIES CORP / 13 29 OTHER CHARGES 44	443 000 32 830000	14 574 26	000	15 948 22	- 1 373 96	0 00	1 373 96
30 Aug 02 13 Sep 02 Settled	HOME DEPOT INC COM CUSIP 437076102	15 001 000 0 000000	493 882 93	000	292 747 06	201 235 87	0 00	201 235 87
13 Mar 02 18 Mar 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516106 GOLDMAN SACHS & COMPANY OTHER CHARGES 3 89	- 6 500 000 39 801000	258 702 61	000	- 217 415 54	41 287 07	0 00	41 287 07
20 Mar 02 25 Mar 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516106 DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 3 00 OTHER CHARGES 06	- 100 000 39 350200	3 931 86	000	3 338 06	593 90	0 00	593 90
30 Aug 02 13 Sep 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516106	8 268 000 0 000000	247 626 60	000	- 147,675 46	99 951 14	0 00	99 951 14
30 Aug 02 5 Sep 02 Settled	HONEYWELL INTL INC COM STK CUSIP 438516106 BEAR STEARNS SECURITIES CORP / 93 86 OTHER CHARGES 2 83	- 3 132 000 29 950000	93,708 61	000	- 102 061 78	- 8 355 17	0 00	8 355 17
21 May 02 24 May 02 Settled	HOSPITALITY PROPS TR COM CUSIP 44106M102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 82	800 000 33 730000	26 883 18	000	- 22 192 88	4 790 30	0 00	4 790 30

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
17 Jun 02 20 Jun 02 Settled	HOSPITALITY PROPS TR COM CUSIP 44108M102 GOLDMAN SACHS & COMPANY OTHER CHARGES 32	- 300 000 35 110000	10 532 68	000	- 6,322 33	2 210 35	0 00	2 210 35
7 Jan 02 10 Jan 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 50 00 OTHER CHARGES 2 23	2,500 000 59 368800	148,369 77	000	124,684 21	23,685 58	0 00	23 685 58
12 Apr 02 17 Apr 02 Settled	HSEHD INTL INC COM CUSIP 441815107 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 58	- 900 000 58 028000	52,223 62	000	46 069 30	6 154 32	0 00	6 154 32
15 May 02 20 May 02 Settled	HSEHD INTL INC COM CUSIP 441815107 GOLDMAN SACHS & COMPANY / 15 00 OTHER CHARGES 84	- 500 000 55 684700	27,826 51	000	- 25 478 10	2,350 41	0 00	2 350 41
18 May 02 21 May 02 Settled	HSEHD INTL INC COM CUSIP 441815107 GOLDMAN SACHS & COMPANY / 14 00 OTHER CHARGES 87	- 400 000 55 257000	22 088 13	000	20 380 88	1 707 25	0 00	1 707 25
18 May 02 21 May 02 Settled	HSEHD INTL INC COM CUSIP 441815107 GOLDMAN SACHS & COMPANY / 17 50 OTHER CHARGES 84	- 500 000 55 257000	27,810 16	000	- 24 908 42	2 701 74	0 00	2,701 74
17 May 02 22 May 02 Settled	HSEHD INTL INC COM CUSIP 441815107 GOLDMAN SACHS & COMPANY / 44 80 OTHER CHARGES 2 31	- 1,400 000 54 768300	78,828 51	000	- 89 348 20	7,282 31	0 00	7 282 31
8 Jul 02 11 Jul 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 3 00 OTHER CHARGES 15	100 000 49 437400	4 940 59	000	- 5 280 00	339 41	0 00	- 339 41
9 Jul 02 12 Jul 02 Settled	HSEHD INTL INC COM CUSIP 441815107 SMITH BARNEY INC / 9 00 OTHER CHARGES 43	- 300 000 47 608300	14,273 06	000	14 859 90	- 586 84	0 00	586 84

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			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

29 Aug 02 4 Sep 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 105 00 OTHER CHARGES 3 83	3 500 000	128 991 57	000	173,365 50	- 48 373 83	0 00	48 373 93
30 Aug 02 5 Sep 02 Settled	HSEHD INTL INC COM CUSIP 441815107 INVESTMENT TECHNOLOGY GROUP INC / 68 79 OTHER CHARGES 2 53	- 2 293 000	83 977 45	000	108 066 15	24 088 70	0 00	24 088 70
30 Aug 02 5 Sep 02 Settled	HSEHD INTL INC COM CUSIP 441815107 BEAR, STEARNS SECURITIES CORP / 14 82 OTHER CHARGES 54	- 494 000	17,822 98	000	- 23 484 76	5 661 78	0 00	5 661 78
30 Aug 02 13 Sep 02 Settled	HSEHD INTL INC COM CUSIP 441815107	5,513 000	199,074 43	000	111 376 06	87 698 37	0 00	87 698 37
28 Aug 02 4 Sep 02 Settled	HUMAN GENOME SCIENCES INC CUSIP 444903108 INVESTMENT TECHNOLOGY GROUP INC / 162 00 OTHER CHARGES 2 60	- 5 400 000	85 885 48	000	252 309 20	- 166 423 72	0 00	166 423 72
30 Aug 02 5 Sep 02 Settled	HUMAN GENOME SCIENCES INC CUSIP 444903108 INVESTMENT TECHNOLOGY GROUP INC / 108 00 OTHER CHARGES 1 68	- 3 600 000	55 588 44	000	140 474 19	- 84 885 75	0 00	84 885 75
5 Feb 02 8 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 31	300 000	20,459 69	000	- 20 742 30	282 61	0 00	282 61
7 Feb 02 12 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 LAZARD FRERES & CO / 30 00 OTHER CHARGES 1 03	1 000 000	68 480 37	000	67 523 58	956 79	0 00	956 79
12 Feb 02 15 Feb 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109 LAZARD FRERES & CO / 27 00 OTHER CHARGES 86	- 900 000	63 342 93	000	59 711 13	3 631 80	0 00	3 631 80
30 Aug 02 13 Sep 02 Settled	ILL TOOL WKS INC COM CUSIP 452308109	- 600 000	41,112 00	000	39 063 00	2 049 00	0 00	2 049 00

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Account number 2602475
 Account Name ZZ FREEDOM FORUM, INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total
 Trade date Asset ID Broker/Commission Realized gain/loss

Sales

Equities

30 Aug 02	Settled	INDYMAC BANCORP INC COM	CUSIP 458607100	1 500 000	34 200 00	0 000 000	0 00	- 5 812 58	0 00	5 812 58
8 Sep 02	Settled	INSTINET GROUP INC COM	CUSIP 457750107	700 000	5,780 85	0 000 000	0 00	- 2,468 54	0 00	- 2 468 54
31 Jan 02	Settled	CIBC WORLD MARKETS CORP NEW YORK	CUSIP 457750107	700 000	5,780 85	0 000 000	0 00	- 2,468 54	0 00	- 2 468 54
5 Feb 02	Settled	OTHER CHARGES								
20 Feb 02	Settled	INSTINET GROUP INC COM	CUSIP 457750107	900 000	8 307 01	0 000 000	0 00	- 4 288 52	0 00	- 4 288 52
25 Feb 02	Settled	PUTNAM LOVELL DE GUARDIOLA	CUSIP 457750107	900 000	7 067 800	0 000 000	0 00	- 10 603 53	0 00	- 10 603 53
20 Feb 02	Settled	OTHER CHARGES								
3 Apr 02	Settled	INSTINET GROUP INC COM	CUSIP 457750107	2 900 000	20 082 75	0 000 000	0 00	- 33,668 39	0 00	- 33,668 39
8 Apr 02	Settled	CANTOR FITZGERALD & CO / 139 20	CUSIP 457750107	2 900 000	8 988 400	0 000 000	0 00	- 13 605 84	0 00	- 13,605 84
17 Jun 02	Settled	INSTINET GROUP INC COM	CUSIP 458140100	1 900 000	42,748 71	0 000 000	0 00	- 70 835 58	0 00	- 70 835 58
20 Jun 02	Settled	GOLDMAN SACHS & COMPANY	CUSIP 458140100	1 900 000	22 500 000	0 000 000	0 00	- 28,088 87	0 00	- 28 088 87
17 Jun 02	Settled	OTHER CHARGES								
30 Aug 02	Settled	INSTINET GROUP INC COM	CUSIP 458140100	42 582 000	710,008 84	0 000 000	0 00	- 54 777 75	0 00	- 54 777 75
13 Sep 02	Settled	INSTINET GROUP INC COM	CUSIP 458140100	42 582 000	655 230 89	0 000 000	0 00	- 655 230 89	0 00	- 655 230 89
30 Aug 02	Settled	OTHER CHARGES								
30 Aug 02	Settled	INTEL CORP CAP	CUSIP 458140100	53 808 000	895,338 12	0 000 000	0 00	- 659 892 28	0 00	- 659 892 28
5 Sep 02	Settled	BEAR, STEARNS, SECURITIES CORP /	CUSIP 458140100	16 870 000	1,814 24	0 000 000	0 00	- 235 445 84	0 00	- 235 445 84
5 Sep 02	Settled	OTHER CHARGES								
29 Jan 02	Settled	INTERPUBLIC GROUP COMPANIES INC COM	CUSIP 480690100	400 000	11,439 28	0 000 000	0 00	- 14 850 00	0 00	- 14 850 00
1 Feb 02	Settled	MERRILL LYNCH PIERCE FENNER & SMITH /	CUSIP 480690100	28 628 800	12 00	0 000 000	0 00	- 3 510 74	0 00	- 3,510 74
5 Feb 02	Settled	INTERPUBLIC GROUP COMPANIES INC COM	CUSIP 480690100	800 000	22,404 22	0 000 000	0 00	- 29 900 00	0 00	- 29 900 00
8 Feb 02	Settled	WEEDEN AND & CO / 24 00	CUSIP 480690100	28 035 700	1,814 24	0 000 000	0 00	- 7,485 78	0 00	- 7,485 78
5 Feb 02	Settled	OTHER CHARGES								

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data 1 27 Jan 03

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1 JAN 02 - 31 DEC 02

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Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			Total
Settle date	Asset ID	Price	Principal	Accrued Interest	Cost	Market	Translation	
Trade Status	Broker/Commission							
Sales								
Equities								
6 Feb 02	INTERPUBLIC GROUP COMPANIES INC COM	1 500 000	42 247 81	000	47 917 00	5 669 39	0 00	5 669 39
11 Feb 02	CUSIP 460690100							
Settled	NUTMEG SECURITIES / 37 50	28 180500						
	OTHER CHARGES 64							
12 Feb 02	INTERPUBLIC GROUP COMPANIES INC COM	- 800 000	22,863 17	000	- 19 462 50	3,400 67	0 00	3 400 67
15 Feb 02	CUSIP 460690100							
Settled	MORGAN STANLEY & CO INC / 24 00	28 609400						
	OTHER CHARGES 35							
7 Mar 02	INTERPUBLIC GROUP COMPANIES INC COM	- 2 300 000	75 525 11	000	- 48 231 00	27 294 11	0 00	27 294 11
12 Mar 02	CUSIP 460690100							
Settled	BERNSTEIN SANFORD C & CO / 80 50	32 872500						
	OTHER CHARGES 1 14							
13 Mar 02	INTERPUBLIC GROUP COMPANIES INC COM	- 1 500 000	49 215 76	000	- 30 481 68	18 734 08	0 00	18 734 08
18 Mar 02	CUSIP 460690100							
Settled	GOLDMAN SACHS & COMPANY	32 811000						
	OTHER CHARGES 74							
21 May 02	INTERPUBLIC GROUP COMPANIES INC COM	200 000	6 593 80	000	3 869 56	2 724 24	0 00	2 724 24
24 May 02	CUSIP 460690100							
Settled	DEUTSCHE BANK SECURITIES INC	32 870000						
	OTHER CHARGES 20							
6 Jun 02	INTERPUBLIC GROUP COMPANIES INC COM	- 2 000 000	65 128 03	000	38 695 60	26 432 43	0 00	26 432 43
11 Jun 02	CUSIP 460690100							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION /	32 850000						
	170 00							
	OTHER CHARGES 1 97							
30 Aug 02	INTERPUBLIC GROUP COMPANIES INC COM	- 66 000	1 201 16	000	1 268 59	- 67 43	0 00	67 43
5 Sep 02	CUSIP 460690100							
Settled	BEAR STEARNS, SECURITIES CORP / 1 98	18 230000						
	OTHER CHARGES 04							
30 Aug 02	INTERPUBLIC GROUP COMPANIES INC COM	- 2 434 000	44 371 82	000	46 784 16	- 2 412 34	0 00	2 412 34
13 Sep 02	CUSIP 460690100							
Settled		0 000000						
8 Feb 02	INTL BUSINESS MACHS CORP COM	1 000 000	106 148 40	000	117 012 04	10 863 64	0 00	10 863 64
11 Feb 02	CUSIP 459200101							
Settled	INSTINET / 10 00	106 160000						
	OTHER CHARGES 1 60							

Portfolio Statement

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Transaction Total

 Realized gain/loss

Sales

Equities

6 Feb 02	INTL BUSINESS MACHS CORP COM	CUSIP 459200101		- 300 000	32 107 01	000	- 35 293 50	- 3 188 49	0 00	3,188 49		
11 Feb 02	Settled	NUTMEG SECURITIES / 8 00	OTHER CHARGES	107 045000								
14 Feb 02	INTL BUSINESS MACHS CORP COM	CUSIP 459200101		- 100 000	10,844 24	000	- 11 885 38	- 841 14	0 00	- 841 14		
20 Feb 02	Settled	SMITH BARNNEY INC / 3 00	OTHER CHARGES	108 474100								
15 Feb 02	INTL BUSINESS MACHS CORP COM	CUSIP 459200101		- 400 000	41,483 97	000	- 48 741 52	- 5 257 55	0 00	- 5,257 55		
21 Feb 02	Settled	SMITH BARNNEY INC / 12 00	OTHER CHARGES	103 741500								
28 Feb 02	INTL BUSINESS MACHS CORP COM	CUSIP 459200101		- 400 000	39 421 00	000	- 48 534 92	- 7,113 82	0 00	- 7 113 82		
5 Mar 02	Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 20 00	OTHER CHARGES	98 604000								
5 Mar 02	INTL BUSINESS MACHS CORP COM	CUSIP 459200101		500 000	52 890 80	000	55,685 00	2 784 20	0 00	- 2 794 20		
8 Mar 02	Settled	MORGAN STANLEY & CO INC / 15 00	OTHER CHARGES	105 813200								
12 Mar 02	INTL BUSINESS MACHS CORP COM	CUSIP 459200101		- 200 000	21 484 97	000	- 22 192 50	- 707 53	0 00	- 707 53		
15 Mar 02	Settled	MORGAN STANLEY & CO INC / 8 00	OTHER CHARGES	107 458500								
13 Mar 02	INTL BUSINESS MACHS CORP COM	CUSIP 459200101		2 800 000	289 890 30	000	- 278 693 15	23 357 15	0 00	23 357 15		
18 Mar 02	Settled	GOLDMAN SACHS & COMPANY	OTHER CHARGES	107 141000								
11 Apr 02	INTL BUSINESS MACHS CORP COM	CUSIP 459200101		- 100 000	8,741 05	000	9 300 35	- 559 30	0 00	- 559 30		
16 Apr 02	Settled	LEHMAN BROTHERS INC / 3 00	OTHER CHARGES	87 443200								
12 Apr 02	INTL BUSINESS MACHS CORP COM	CUSIP 459200101		- 500 000	42 762 71	000	45,937 39	- 3 174 68	0 00	- 3,174 68		
17 Apr 02	Settled	GOLDMAN SACHS & COMPANY	OTHER CHARGES	85 528000								

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
<i>Sales</i>									
Equities									
21 May 02 24 May 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 7 03	2 800 000 83 390000	233 484 97	000	253 038 48	- 10 553 51	0 00	10 553 51	
30 Aug 02 13 Sep 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101	10 808 000 0 000000	822 094 28	000	- 118 324 72	703 769 56	0 00	703 769 56	
30 Aug 02 5 Sep 02 Settled	INTL BUSINESS MACHS CORP COM CUSIP 459200101 BEAR STEARNS SECURITIES CORP / 284 82 OTHER CHARGES 21 55	9 494 000 75 380000	715 351 35	000	- 222 839 72	492 511 63	0 00	492 511 63	
22 Apr 02 25 Apr 02 Settled	INVT TECH GROUP INC NEW COM CUSIP 46145F105 BUCKINGHAM RESEARCH GROUP / 9 00 OTHER CHARGES 43	- 300 000 46 679800	13 994 51	000	15 440 70	- 1 446 19	0 00	1 446 19	
21 May 02 24 May 02 Settled	INVT TECH GROUP INC NEW COM CUSIP 46145F105 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 00	- 800 000 41 230000	32 983 00	000	41 175 20	- 8 192 20	0 00	8 192 20	
17 Jun 02 20 Jun 02 Settled	INVT TECH GROUP INC NEW COM CUSIP 46145F105 GOLDMAN SACHS & COMPANY OTHER CHARGES 55	500 000 35 940000	17 969 45	000	20 460 94	2 491 49	0 00	2 491 49	
21 Mar 02 26 Mar 02 Settled	ITT INDS INC COM CUSIP 450911102 DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 9 00 OTHER CHARGES 28	- 300 000 62 187800	18 641 00	000	3 668 61	14 972 39	0 00	14 972 39	
27 Mar 02 2 Apr 02 Settled	ITT INDS INC COM CUSIP 450911102 JACKSON PARTNERS AND ASSOCIATES INC / 6 00 OTHER CHARGES 19	- 200 000 61 827800	12,359 37	000	- 2 439 53	9 919 84	0 00	9 919 84	
3 Apr 02 8 Apr 02 Settled	ITT INDS INC COM CUSIP 450911102 MERRILL PROFESSIONAL CLEARING CORP / 30 00 OTHER CHARGES 1 82	- 1 000 000 63 458100	63,424 18	000	- 11 845 66	51 578 52	0 00	51 578 52	

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Transtation	
Sales								
Equities								
4 Apr 02 9 Apr 02 Settled	ITT INDS INC COM CUSIP 450911102 PUTNAM LOVELL DE GUARDIOLA / 30 00 OTHER CHARGES 1 91	- 1 000 000 63 360000	63 328 09	000	10 640 47	52 687 62	0 00	52,687 62
22 Jul 02 25 Jul 02 Settled	ITT INDS INC COM CUSIP 450911102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 51	- 300 000 56 370000	16,910 49	000	- 2 847 39	14,063 10	0 00	14 063 10
29 Aug 02 4 Sep 02 Settled	ITT INDS INC COM CUSIP 450911102 INVESTMENT TECHNOLOGY GROUP INC / 15 00 OTHER CHARGES 1 01	- 500 000 66 696000	33,331 89	000	- 4 745 64	28,586 35	0 00	28 586 35
30 Aug 02 13 Sep 02 Settled	ITT INDS INC COM CUSIP 450911102	- 2,236 000 0 000000	152,003 28	000	- 20 594 89	131,408 39	0 00	131 408 39
30 Aug 02 5 Sep 02 Settled	ITT INDS INC COM CUSIP 450911102 INVESTMENT TECHNOLOGY GROUP INC / 8 79 OTHER CHARGES 60	- 293 000 67 638800	19 808 78	000	2 780 95	17,027 83	0 00	17 027 83
30 Aug 02 5 Sep 02 Settled	ITT INDS INC COM CUSIP 450911102 BEAR STEARNS SECURITIES CORP / 2 13 OTHER CHARGES 15	- 71 000 67 980000	4 824 30	000	673 88	4 150 42	0 00	4 150 42
5 Feb 02 8 Feb 02 Settled	JDS UNIPHASE CORP COM ISIN US46812J1018 CUSIP 46812J101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 02	- 200 000 6 295000	1 254 99	000	- 6,312 50	- 5 057 52	0 00	5 057 52
6 Feb 02 11 Feb 02 Settled	JDS UNIPHASE CORP COM ISIN US46812J1018 CUSIP 46812J101 CIBC WORLD MARKETS CORP NEW YORK OTHER CHARGES 28	- 2 900 000 6 222500	18 044 97	000	59 365 25	- 41,320 28	0 00	- 41 320 28
7 Feb 02 12 Feb 02 Settled	JDS UNIPHASE CORP COM ISIN US46812J1018 CUSIP 46812J101 HERZOG181 OTHER CHARGES 15	- 1 500 000 6 410000	9 614 85	000	- 15 177 75	5 562 90	0 00	5 562 90
8 Feb 02 13 Feb 02 Settled	JDS UNIPHASE CORP COM ISIN US46812J1018 CUSIP 46812J101 HERZOG181 OTHER CHARGES 43	- 4,400 000 6 430700	26,294 65	000	- 44 521 40	- 16 226 75	0 00	- 16 226 75

Portfolio Statement

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total

Sales

Equities

14 May 02	JDS UNIPHASE CORP COM ISIN US46612J1016	CUSIP 46612J101	PRUDENTIAL SECURITIES INCORP / 195 00	3 840200	6,500 000	24 765 54	000	65 770 25	41 004 71	0 00	41 004 71	Settled
17 May 02	OTHER CHARGES			76								
21 May 02	JDS UNIPHASE CORP COM ISIN US46612J1016	CUSIP 46612J101	DEUTSCHE BANK SECURITIES INC	3 890000	12 800 000	51 070 46	000	126 715 95	- 75 645 49	0 00	75 645 49	Settled
24 May 02	OTHER CHARGES			1 54								
2 May 02	JEFFERSON PILOT CORP COM	CUSIP 475070108	BANC AMERICA SECUR MONTGOMERY DIV /	48 000000	100 000	4 893 85	000	4 415 58	478 27	0 00	478 27	Settled
7 May 02	OTHER CHARGES			15								
2 May 02	JEFFERSON PILOT CORP COM	CUSIP 475070108	BANC AMERICA SECUR MONTGOMERY DIV /	49 000000	300 000	14 681 55	000	13,187 72	1 493 83	0 00	1 493 83	Settled
7 May 02	OTHER CHARGES			18 00								
3 May 02	JEFFERSON-PILOT CORP COM	CUSIP 475070108	BANC AMERICA SECUR MONTGOMERY DIV /	48 499200	100 000	4 848 77	000	- 4 386 07	460 70	0 00	460 70	Settled
8 May 02	OTHER CHARGES			3 00								
7 May 02	JEFFERSON PILOT CORP COM	CUSIP 475070108	BANC AMERICA SECUR MONTGOMERY DIV /	48 833500	200 000	9 360 41	000	- 8 772 14	588 27	0 00	588 27	Settled
10 May 02	OTHER CHARGES			28								
7 May 02	GOLDMAN SACHS & COMPANY / B 00	CUSIP 475070108		48 833500	600 000	27,977 03	000	26 316 42	1 660 61	0 00	1 660 61	Settled
8 May 02	JEFFERSON PILOT CORP COM	CUSIP 475070108	BANC AMERICA SECUR MONTGOMERY DIV /	46 678800	800 000	36 934 24	000	34 934 56	1 999 68	0 00	1 999 68	Settled
14 May 02	OTHER CHARGES			85								
8 May 02	JEFFERSON PILOT CORP COM	CUSIP 475070108	BANC AMERICA SECUR MONTGOMERY DIV /	48 229200	800 000	36 934 24	000	34 934 56	1 999 68	0 00	1 999 68	Settled
14 May 02	OTHER CHARGES			48 00								
14 May 02	OTHER CHARGES			1 12								

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
9 May 02 14 May 02 Settled	JEFFERSON PILOT CORP COM CUSIP 475070108 BANC AMERICA SECUR MONTGOMERY DIV / 48 00 OTHER CHARGES 1 12	- 800 000 46 228200	38,934 24	000	- 34,684 56	2 249 68	0 00	2 249 68
10 May 02 15 May 02 Settled	JEFFERSON-PILOT CORP COM CUSIP 475070108 SMITH BARNEY INC / 24 00 OTHER CHARGES 1 13	- 800 000 48 519300	37 190 31	000	- 34 441 88	2,748 43	0 00	2,748 43
13 May 02 18 May 02 Settled	JEFFERSON-PILOT CORP COM CUSIP 475070108 RBC DAIN RAUSCHER / 66 00 OTHER CHARGES 1 54	- 1,100 000 48 500000	51 082 46	000	- 43 795 40	7,287 06	0 00	7 287 06
30 Aug 02 13 Sep 02 Settled	JEFFERSON-PILOT CORP COM CUSIP 475070108	- 2 600 000 0 000000	109,512 00	000	- 110 847 10	- 1 335 10	0 00	- 1 335 10
4 Apr 02 8 Apr 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 FOX PITT BELTON / 30 00 OTHER CHARGES 98	- 500 000 63 677800	31,807 94	000	- 28 421 36	3 386 58	0 00	3 386 58
9 Apr 02 12 Apr 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 FIRST TENNESSEE SECURITIES / 3 00 OTHER CHARGES 19	- 100 000 63 113900	6 308 20	000	- 5,658 34	649 66	0 00	649 66
12 Apr 02 17 Apr 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 70	- 900 000 62 598000	58,338 50	000	- 50 728 38	5,610 12	0 00	5,610 12
2 May 02 7 May 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 FIRST TENNESSEE SECURITIES / 38 00 OTHER CHARGES 1 16	- 600 000 63 852800	38 274 40	000	- 31,757 75	6,516 65	0 00	6,516 65
13 May 02 18 May 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 UNTERBERG HARRIS / 8 00 OTHER CHARGES 38	- 200 000 62 162700	12 428 16	000	- 9 470 77	2 955 39	0 00	2 955 39

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
8 Jul 02 11 Jul 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 MERRILL LYNCH PIERCE FENNER & SMITH / 21 00 OTHER CHARGES 1 13	- 700 000 53 607000	37 502 77	000	- 33 020 74	4 482 03	0 00	4 482 03
12 Jul 02 17 Jul 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 MERRILL LYNCH PIERCE FENNER & SMITH / 21 00 OTHER CHARGES 1 06	700 000 50 061700	35,021 13	000	32 863 25	2 157 88	0 00	2 157 88
30 Aug 02 13 Sep 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104	- 19 183 000 0 000000	1 041 828 73	000	217 573 93	824 254 80	0 00	824 254 80
30 Aug 02 5 Sep 02 Settled	JOHNSON & JOHNSON COM CUSIP 478160104 BEAR STEARNS SECURITIES CORP / 558 51 OTHER CHARGES 30 44	18 817 000 54 310000	1 010 500 32	000	528 316 57	482 183 75	0 00	482 183 75
30 Aug 02 13 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478366107	- 565 000 0 000000	48 753 85	000	- 29 650 78	18,103 07	0 00	19 103 07
30 Aug 02 5 Sep 02 Settled	JOHNSON CTL INC COM CUSIP 478366107 BEAR STEARNS SECURITIES CORP / 94 05 OTHER CHARGES 8 15	- 3 135 000 88 290000	270 416 95	000	193 262 38	77 154 57	0 00	77 154 57
30 Aug 02 13 Sep 02 Settled	JONES APPAREL GROUP INC COM CUSIP 480074103	- 3 824 000 0 000000	138 008 16	000	113 850 68	24 157 46	0 00	24 157 46
30 Aug 02 5 Sep 02 Settled	JONES APPAREL GROUP INC COM CUSIP 480074103 BEAR STEARNS SECURITIES CORP / 113 28 OTHER CHARGES 4 11	- 3 776 000 38 090000	136 158 45	000	124 798 63	11 359 82	0 00	11 359 82
8 Jan 02 11 Jan 02 Settled	JUNIPER NETWORKS INC COM CUSIP 48203R104 BANC AMERICA SECUR MONTGOMERY DIV OTHER CHARGES 58	1 800 000 21 403200	38 525 18	000	83 287 12	44 741 94	0 00	44 741 94
22 Feb 02 27 Feb 02 Settled	JUNIPER NETWORKS INC COM CUSIP 48203R104 UBS WARBURG LLC OTHER CHARGES 31	2 200 000 9 259700	20 371 03	000	51 495 06	- 31 124 03	0 00	31 124 03

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Trade date Security description Asset ID Broker/Commission Shares/PA Price Transaction amount Principal Accrued interest Market Translation Total

Realized gain/loss

Sales

Equities

13 Mar 02	Settled	JUNIPER NETWORKS INC COM CUSIP 48203R104	- 800 000	7,752 48	000	- 13,972 68	- 6,220 20	0 00	- 6 220 20		
18 Mar 02	Settled	GOLDMAN SACHS & COMPANY CUSIP 48203R104	12 921 000								
12 Apr 02	Settled	JUNIPER NETWORKS INC COM CUSIP 48203R104	- 900 000	9 744 80	000	- 16 024 78	- 6 279 88	0 00	- 6 279 88		
17 Apr 02	Settled	GOLDMAN SACHS & COMPANY CUSIP 48203R104	10 828 000								
30 Aug 02	Settled	KELLOGG CO COM CUSIP 487388108	- 3,850 000	127 032 00	000	- 100,589 87	28 462 13	0 00	28 462 13		
30 Aug 02	Settled	KELLOGG CO COM CUSIP 487388108	6 750 000	216 870 86	000	195,599 88	21 270 88	0 00	21,270 88		
5 Sep 02	Settled	BEAR STEARNS SECURITIES CORP / 202 50 CUSIP 487388108	32 160 000								
23 Jan 02	Settled	KEYCORP NEW COM CUSIP 483267108	- 700 000	17,590 52	000	- 21 266 89	- 3,676 48	0 00	- 3,676 48		
28 Jan 02	Settled	CL KING & ASSOCIATES / 21 00 CUSIP 483267108	25 159 700								
4 Feb 02	Settled	KEYCORP NEW COM CUSIP 483267108	- 1,500 000	35 455 11	000	- 44 480 74	- 8,025 63	0 00	- 8 025 63		
7 Feb 02	Settled	SMITH BARNEY INC / 45 00 CUSIP 483267108	23 667 100								
4 Feb 02	Settled	OTHER CHARGES									
30 Aug 02	Settled	KEYCORP NEW COM CUSIP 483267108	3,400 000	81 222 00	000	- 83 809 51	7 412 49	0 00	7 412 49		
13 Sep 02	Settled	CUSIP 483267108	0 000 000								
10 Jan 02	Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103	- 300 000	17,236 18	000	- 20 886 63	- 3,650 45	0 00	- 3 650 45		
7 Jan 02	Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / CUSIP 494368103	57 484 800								
9 00		OTHER CHARGES									
25 Jan 02	Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103	- 100 000	5,896 03	000	- 6,737 15	- 841 12	0 00	- 841 12		
30 Jan 02	Settled	USB WARBURG LLC / 3 00 CUSIP 494368103	58 891 200								
5 Feb 02	Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103	- 1,500 000	88 818 06	000	- 94 315 18	5 387 12	0 00	- 5 387 12		
8 Feb 02	Settled	MORGAN STANLEY & CO INC / 45 00 CUSIP 494368103	59 308 600								
		OTHER CHARGES									

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

7 Mar 02 12 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 SMITH BARNEY INC / 12 00 OTHER CHARGES 38	400 000 62 279000	24,899 22	000	23 780 00	1 119 22	0 00	1 119 22
11 Mar 02 14 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 SMITH BARNEY INC / 60 00 OTHER CHARGES 1 88	2 000 000 61 789100	123 516 34	000	108 432 48	15 083 86	0 00	15 083 86
12 Mar 02 15 Mar 02 Settled	KIMBERLY-CLARK CORP COM CUSIP 494368103 SMITH BARNEY INC / 100 80 OTHER CHARGES 2 61	- 2 800 000 62 111400	173 808 51	000	138 653 54	35 154 97	0 00	35 154 97
12 Mar 02 15 Mar 02 Settled	KIMBERLY CLARK CORP COM CUSIP 494368103 SMITH BARNEY INC / 3 60 OTHER CHARGES 10	- 100 000 62 111400	6 207 44	000	5 033 68	1 173 76	0 00	1 173 76
13 Mar 02 18 Mar 02 Settled	KIMBERLY CLARK CORP COM CUSIP 494368103 GOLDMAN SACHS & COMPANY OTHER CHARGES 98	- 1 000 000 63 371000	63 370 04	000	49 421 00	13 949 04	0 00	13 949 04
30 Aug 02 13 Sep 02 Settled	KIMBERLY CLARK CORP COM CUSIP 494368103	3 000 000 0 000000	178 520 00	000	- 142 150 91	37 369 09	0 00	37 369 09
14 Feb 02 20 Feb 02 Settled	KIMCO RLTY CORP COM CUSIP 49446R109 PRUDENTIAL SECURITIES INCORP / 18 80 OTHER CHARGES 10	200 000 30 550000	6,093 10	000	6 401 00	307 80	0 00	307 80
29 Aug 02 4 Sep 02 Settled	KIMCO RLTY CORP COM CUSIP 49446R109 INVESTMENT TECHNOLOGY GROUP INC / 3 00 OTHER CHARGES 10	100 000 32 250000	3,221 90	000	- 3 200 50	21 40	0 00	21 40
30 Aug 02 13 Sep 02 Settled	KNIGHT RIDDER INC COM STK CUSIP 499040103	- 800 000 0 000000	48 584 00	000	48 901 04	317 04	0 00	317 04
7 Jan 02 10 Jan 02 Settled	KOHL'S CORP COM CUSIP 500255104 INVESTMENT TECHNOLOGY GROUP INC / 20 00 OTHER CHARGES 1 07	- 1 000 000 71 025000	71 003 93	000	67 533 20	3 470 73	0 00	3 470 73

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				Total
			Principal	Accrued Interest	Cost	Market	Translation		
Sales									
Equities									
21 May 02 24 May 02 Settled	KOHL'S CORP COM CUSIP 500255104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 92	- 400 000 75 840000	30,335 08	000	- 25 784 98	4 550 12	0 00	4,550 12	
30 Aug 02 5 Sep 02 Settled	KOHL'S CORP COM CUSIP 500255104 BEAR, STEARNS SECURITIES CORP / 202 77 OTHER CHARGES 14 18	- 8 759 000 89 720000	471,020 52	000	- 345 359 41	125 661 11	0 00	125,661 11	
30 Aug 02 13 Sep 02 Settled	KOHL'S CORP COM CUSIP 500255104	- 2,141 000 0 000000	149,270 52	000	- 100,319 54	48 850 98	0 00	48 950 98	
28 Aug 02 4 Sep 02 Settled	KRAFT FOODS INC CL A CUSIP 50075N104 INVESTMENT TECHNOLOGY GROUP INC / 210 00 OTHER CHARGES 8 35	- 7,000 000 39 616800	277,099 85	000	220 646 55	56 453 40	0 00	56 453 40	
30 Aug 02 5 Sep 02 Settled	KRAFT FOODS INC CL A CUSIP 50075N104 INVESTMENT TECHNOLOGY GROUP INC / 138 00 OTHER CHARGES 5 50	- 4 800 000 39 879600	182 382 88	000	- 140,746 70	41 635 96	0 00	41 635 96	
7 Jan 02 10 Jan 02 Settled	KROGER CO COM CUSIP 501044101 SPEAR LEEDS AND KELLOGG / 8 00 OTHER CHARGES 10	- 300 000 20 530800	8,150 08	000	- 4 922 70	1,227 38	0 00	1 227 38	
8 Jan 02 11 Jan 02 Settled	KROGER CO COM CUSIP 501044101 INSTINET / 3 00 OTHER CHARGES 10	- 200 000 20 520000	8,152 80	000	- 4 815 39	1 337 51	0 00	1 337 51	
8 Jan 02 11 Jan 02 Settled	KROGER CO COM CUSIP 501044101 ROBERTSON STEPHENS & CO L.R. / 3 00 OTHER CHARGES 04	- 100 000 20 213900	2 018 35	000	1 805 13	413 22	0 00	413 22	
8 Jan 02 11 Jan 02 Settled	KROGER CO COM CUSIP 501044101 NUTMEG SECURITIES / 5 00 OTHER CHARGES 07	- 200 000 20 418200	4,078 57	000	- 3,210 28	868 31	0 00	868 31	
5 Feb 02 8 Feb 02 Settled	KROGER CO COM CUSIP 501044101 JEFFERIES & COMPANY / 84 00 OTHER CHARGES 87	2 800 000 20 828500	57 874 83	000	- 44 784 48	12,890 45	0 00	12 890 45	

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total	
			Principal	Accrued Interest		Market	Translation			
Sales										
Equities										
5 Feb 02 8 Feb 02 Settled	KROGER CO COM CUSIP 501044101 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	- 100 000 20 550000	2,052 96	000	- 1 605 13	447 83	0 00		447 83	
6 Feb 02 11 Feb 02 Settled	KROGER CO COM CUSIP 501044101 NUTMEG SECURITIES / 32 50 OTHER CHARGES 41	1 300 000 20 533900	26 661 16	000	20 696 91	5 964 25	0 00		5 964 25	
13 Mar 02 18 Mar 02 Settled	KROGER CO COM CUSIP 501044101 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 47	7 400 000 22 171000	164 062 93	000	115 380 45	48 682 48	0 00		48 682 48	
22 Jul 02 25 Jul 02 Settled	KROGER CO COM CUSIP 501044101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 23	400 000 18 870000	7,467 77	000	8 097 88	630 11	0 00		630 11	
30 Aug 02 13 Sep 02 Settled	KROGER CO COM CUSIP 501044101	7 400 000 0 000000	133 782 00	000	149 684 08	- 15 892 08	0 00		15 892 08	
24 Jun 02 27 Jun 02 Settled	LATTICE SEMICONDUCTOR CORP COM CUSIP 518415104 DEUTSCHE BANK SECURITIES INC / 102 00 OTHER CHARGES 84	3,400 000 8 117600	27 497 00	000	101 219 28	73 722 28	0 00		73 722 28	
8 Jan 02 11 Jan 02 Settled	LAUDER ESTEE COS INC CL A CUSIP 518439104 NUTMEG SECURITIES / 50 00 OTHER CHARGES 99	2 000 000 32 719200	65 387 41	000	79 229 71	13 842 30	0 00		13 842 30	
30 Aug 02 9 Sep 02 Settled	LEAR CORP COM STK PAR \$0 01 CUSIP 521865105	2 708 000 0 000000	126 192 80	000	89 317 95	36 874 85	0 00		36 874 85	
30 Aug 02 5 Sep 02 Settled	LEAR CORP COM STK PAR \$0 01 CUSIP 521865105 BEAR, STEARNS SECURITIES CORP / 2 76 OTHER CHARGES 13	- 92 000 46 600000	4 284 31	000	3 322 95	961 36	0 00		961 36	
30 Aug 02 9 Sep 02 Settled	LEGG MASON INC COM CUSIP 524901105	- 700 000 0 000000	33,789 00	000	36 440 66	2 651 66	0 00		2 651 66	

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Trade date Security description Assesl ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total
 Trade date Trade Status

Sales

Equities

30 Aug 02	Settled	LEMARK INTL INC NEW CL A	CUSIP 529771107	300 000	-	14 180 00	0 000000	0 000	18,024 00	3 884 00	0 00	- 3 884 00
13 Sep 02	Settled											
28 Aug 02	Settled	LIBERTY MEDIA CORP NEW COM SER A	CUSIP 530718105	10 300 000	-	88 709 99	0 000	0 000	- 67,641 21	19 068 78	0 00	19 068 78
4 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 309 00	OTHER CHARGES 2 82			8 448700						
30 Aug 02	Settled	LIBERTY MEDIA CORP NEW COM SER A	CUSIP 530718105	8,900 000	-	57,763 87	0 000	0 000	- 22 824 63	34 839 04	0 00	34,839 04
5 Sep 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 207 00	OTHER CHARGES 1 75			8 401800						
13 Mar 02	Settled	LIBERTY PPTY TR SH BEN INT	CUSIP 531172104	200 000		6 332 10	0 000	0 000	- 5,324 00	1 008 10	0 00	1 008 10
18 Mar 02	Settled	GOLDMAN SACHS & COMPANY	OTHER CHARGES 10			31 661000						
21 May 02	Settled	LIBERTY PPTY TR SH BEN INT	CUSIP 531172104	700 000	-	22 587 32	0 000	0 000	- 18 634 00	3,833 32	0 00	3 933 32
24 May 02	Settled	DEUTSCHE BANK SECURITIES INC	OTHER CHARGES 68			32 240000						
20 Aug 02	Settled	LINGCOLN NATL CORP COM	CUSIP 534187109	2,200 000	-	80 282 18	0 000	0 000	- 87,538 41	17 256 23	0 00	- 17,256 23
23 Aug 02	Settled	SMITH BARNET INC / 68 00	OTHER CHARGES 2 42			36 523000						
20 Aug 02	Settled	LINGCOLN NATL CORP COM	CUSIP 534187109	100 000	-	3,849 19	0 000	0 000	- 4 858 39	- 1 209 20	0 00	- 1,209 20
23 Aug 02	Settled	SMITH BARNET INC / 3 00	OTHER CHARGES 11			36 523000						
20 Aug 02	Settled	LINGCOLN NATL CORP COM	CUSIP 534187109	100 000	-	3,849 19	0 000	0 000	- 5 008 11	- 1 358 92	0 00	- 1 358 92
23 Aug 02	Settled	SMITH BARNET INC / 3 00	OTHER CHARGES 11			36 523000						
20 Aug 02	Settled	LINGCOLN NATL CORP COM	CUSIP 534187109	400 000	-	15,210 86	0 000	0 000	- 15,240 27	- 29 41	0 00	- 29 41
27 Aug 02	Settled	LIQUIDNET INC / 8 00	OTHER CHARGES 48			38 048300						
22 Aug 02	Settled	LINGCOLN NATL CORP COM	CUSIP 534187109	500 000	-	18 010 82	0 000	0 000	- 18 863 15	47 87	0 00	47 87
27 Aug 02	Settled	CITATION GROUP / 25 00	OTHER CHARGES 58			38 072800						

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
29 Aug 02 4 Sep 02 Settled	LINCOLN NATL CORP COM CUSIP 534187109 INVESTMENT TECHNOLOGY GROUP INC / 39 00 OTHER CHARGES 1 45	1 300 000	47 995 59	000	- 49 219 04	1 223 45	0 00	1 223 45
30 Aug 02 5 Sep 02 Settled	LINCOLN NATL CORP COM CUSIP 534187109 INVESTMENT TECHNOLOGY GROUP INC / 25 38 OTHER CHARGES 95	- 846 000	31 435 90	000	32 030 24	594 34	0 00	594 34
30 Aug 02 13 Sep 02 Settled	LINCOLN NATL CORP COM CUSIP 534187109	1 191 000	44 126 55	000	44 968 71	- 842 16	0 00	842 16
30 Aug 02 5 Sep 02 Settled	LINCOLN NATL CORP COM CUSIP 534187109 BEAR, STEARNS SECURITIES CORP / 1 89 OTHER CHARGES 08	- 63 000	2 332 18	000	2 385 23	53 05	0 00	53 05
30 Aug 02 5 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106 BEAR, STEARNS SECURITIES CORP / 128 38 OTHER CHARGES 3 41	4 312 000	112 927 87	000	- 271 637 58	- 158 709 71	0 00	158 709 71
30 Aug 02 13 Sep 02 Settled	LINEAR TECH CORP DEL CUSIP 535678106	5 888 000	154 383 36	000	- 236 371 16	81 987 80	0 00	81 987 80
5 Feb 02 8 Feb 02 Settled	LOCKHEED MARTIN CORP COM CUSIP 539830109 INVESTMENT TECHNOLOGY GROUP INC / 10 00 OTHER CHARGES 40	- 500 000	26 408 60	000	18 468 35	6 940 25	0 00	6 940 25
6 Feb 02 11 Feb 02 Settled	LOCKHEED MARTIN CORP COM CUSIP 539830109 NUTMEG SECURITIES / 2 50 OTHER CHARGES 08	- 100 000	5 320 81	000	- 3 893 67	1 427 14	0 00	1 427 14
6 Feb 02 11 Feb 02 Settled	LOCKHEED MARTIN CORP COM CUSIP 539830109 INSTINET / 3 00 OTHER CHARGES 24	300 000	15 959 78	000	11 681 01	4 278 75	0 00	4 278 75
30 Aug 02 5 Sep 02 Settled	LOCKHEED MARTIN CORP COM CUSIP 539830109 BEAR, STEARNS, SECURITIES CORP / 158 84 OTHER CHARGES 9 87	5 228 000	330 870 15	000	- 193 525 19	137 344 98	0 00	137 344 98

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 13 Sep 02 Settled	LOCKHEED MARTIN CORP COM CUSIP 539830109	- 2 972 000 0 000000	181 855 04	000	- 89 144 01	92 711 03	0 00	92 711 03
29 Aug 02 4 Sep 02 Settled	LOWES COS INC COM CUSIP 548661107 INVESTMENT TECHNOLOGY GROUP INC / 158 00 OTHER CHARGES 8 42	- 5 200 000 40 997300	213,023 54	000	233,144 94	- 20 121 40	0 00	- 20,121 40
30 Aug 02 13 Sep 02 Settled	LOWES COS INC COM CUSIP 548661107	- 4 848 000 0 000000	204,748 24	000	- 106,305 40	98 442 84	0 00	98 442 84
30 Aug 02 5 Sep 02 Settled	LOWES COS INC COM CUSIP 548661107 BEAR, STEARNS SECURITIES CORP / 3 69 OTHER CHARGES 18	- 123 000 41 380000	5 085 89	000	- 4 311 15	774 74	0 00	774 74
30 Aug 02 5 Sep 02 Settled	LOWES COS INC COM CUSIP 548661107 INVESTMENT TECHNOLOGY GROUP INC / 102 87 OTHER CHARGES 4 31	- 3 429 000 41 684700	142,829 66	000	- 96,103 50	46 726 16	0 00	46 726 16
12 Apr 02 17 Apr 02 Settled	LSI LOGIC CORP COM CUSIP 502181102 GOLDMAN SACHS & COMPANY OTHER CHARGES 69	1 500 000 15 228000	22 841 31	000	38 692 50	- 15 851 19	0 00	- 15 851 19
29 Aug 02 4 Sep 02 Settled	LSI LOGIC CORP COM CUSIP 502181102 INVESTMENT TECHNOLOGY GROUP INC / 51 00 OTHER CHARGES 38	- 1 700 000 7 399400	12 527 80	000	- 43 111 00	- 30,583 40	0 00	- 30 583 40
30 Aug 02 5 Sep 02 Settled	LSI LOGIC CORP COM CUSIP 502181102 INVESTMENT TECHNOLOGY GROUP INC / 33 87 OTHER CHARGES 26	- 1 129 000 7 392800	8 312 34	000	- 14 092 97	- 5 780 63	0 00	- 5 780 63
30 Aug 02 13 Sep 02 Settled	LSI LOGIC CORP COM CUSIP 502181102	- 2,357 000 0 000000	17 278 81	000	- 16 758 27	518 54	0 00	518 54
30 Aug 02 5 Sep 02 Settled	LSI LOGIC CORP COM CUSIP 502181102 BEAR STEARNS, SECURITIES CORP / 432 42 OTHER CHARGES 3 18	- 14,414 000 7 330000	105,219 01	000	- 131 180 78	- 25 961 77	0 00	- 25 961 77

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 13 Sep 02 Settled	LTD BRANDS CUSIP 532716107	5 700 000	87 153 00	000	96 680 61	9,527 61	0 00	9 527 61
		0 000000						
5 Feb 02 8 Feb 02 Settled	LUCENT TECHNOLOGIES INC COM STK CUSIP 549463107 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 08	- 800 000	4,715 92	000	- 15 081 41	- 10 365 49	0 00	10 365 49
		5 915000						
4 Mar 02 7 Mar 02 Settled	LUCENT TECHNOLOGIES INC COM STK CUSIP 549463107 SOUNDVIEW FINANCIAL GROUP / 348 00 OTHER CHARGES 1 02	11 600 000	67 349 74	000	- 211 234 15	- 143 884 41	0 00	- 143 884 41
		5 836100						
12 Apr 02 17 Apr 02 Settled	LUCENT TECHNOLOGIES INC COM STK CUSIP 549463107 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 84	15 700 000	60 882 76	000	152 206 65	91 323 89	0 00	91 323 89
		3 878000						
17 Jun 02 20 Jun 02 Settled	LUCENT TECHNOLOGIES INC COM STK CUSIP 549463107 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 51	- 17 900 000	49 939 49	000	- 99 863 28	49 923 79	0 00	49 923 79
		2 790000						
30 Aug 02 13 Sep 02 Settled	LUCENT TECHNOLOGIES INC COM STK CUSIP 549463107	8 700 000	15 051 00	000	- 19 401 00	4 350 00	0 00	4 350 00
		0 000000						
30 Aug 02 9 Sep 02 Settled	LYONDELL CHEMICAL CO COM STK CUSIP 552078107	- 2 400 000	34 392 00	000	38 852 98	4 460 98	0 00	- 4 460 98
		0 000000						
30 Jan 02 4 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 MORGAN STANLEY & CO INC / 33 00 OTHER CHARGES 68	- 1 100 000	43 572 21	000	41 858 51	1 713 70	0 00	1 713 70
		39 641700						
31 Jan 02 5 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 MORGAN STANLEY & CO INC / 6 00 OTHER CHARGES 12	- 200 000	7,950 40	000	7 584 00	368 40	0 00	366 40
		39 782600						
1 Feb 02 6 Feb 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 CREDIT SUISSE FIRST BOSTON CORPORATION / 9 00 OTHER CHARGES 19	300 000	12 125 72	000	11 376 00	749 72	0 00	749 72
		40 449700						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Sales									
Equities									
4 Feb 02	MARRIOTT INTL INC NEW COM STK CL A	- 500 000	20 018 84	000	- 18,924 44	1 092 20	0 00	1,092 20	
7 Feb 02	CUSIP 571903202								
Settled	CIBC WORLD MARKETS CORP NEW YORK /	40 066900							
	16 50								
	OTHER CHARGES 31								
5 Feb 02	MARRIOTT INTL INC NEW COM STK CL A	- 1 000 000	40 024 89	000	- 38 785 90	3 238 99	0 00	3 238 99	
8 Feb 02	CUSIP 571903202								
Settled	SMITH BARNEY INC / 52 00	40 077500							
	OTHER CHARGES 61								
5 Feb 02	MARRIOTT INTL INC NEW COM STK CL A	- 200 000	7 886 88	000	- 7 568 22	400 68	0 00	400 68	
8 Feb 02	CUSIP 571903202								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	39 855000							
	OTHER CHARGES 12								
8 Feb 02	MARRIOTT INTL INC NEW COM STK CL A	- 1 000 000	39,790 80	000	- 36 064 24	3,728 68	0 00	3 728 68	
11 Feb 02	CUSIP 571903202								
Settled	SMITH BARNEY INC / 62 00	39 853500							
	OTHER CHARGES 60								
6 Feb 02	MARRIOTT INTL INC NEW COM STK CL A	- 2 400 000	85,498 18	000	80 470 28	15,027 88	0 00	15 027 88	
11 Feb 02	CUSIP 571903202								
Settled	SMITH BARNEY INC / 148 80	39 853500							
	OTHER CHARGES 1 44								
8 Feb 02	MARRIOTT INTL INC NEW COM STK CL A	- 100 000	3 833 50	000	3 205 51	627 99	0 00	627 99	
13 Feb 02	CUSIP 571903202								
Settled	MERRILL LYNCH PIERCE FENNER & SMITH /	38 365600							
	3 00								
	OTHER CHARGES 06								
11 Feb 02	MARRIOTT INTL INC NEW COM STK CL A	- 200 000	7,526 98	000	- 6 411 02	1,115 98	0 00	1 115 98	
14 Feb 02	CUSIP 571903202								
Settled	INVESTMENT TECHNOLOGY GROUP INC / 4 00	37 855500							
	OTHER CHARGES 12								
11 Feb 02	MARRIOTT INTL INC NEW COM STK CL A	600 000	22 467 20	000	- 19 233 06	3,234 14	0 00	3 234 14	
14 Feb 02	CUSIP 571903202								
Settled	MERRILL LYNCH PIERCE FENNER & SMITH /	37 475900							
	18 00								
	OTHER CHARGES 34								
30 Aug 02	MARRIOTT INTL INC NEW COM STK CL A	- 3 093 000	101,138 05	000	- 138 312 68	- 35 174 83	0 00	35 174 83	
5 Sep 02	CUSIP 571903202								
Settled	BEAR STEARNS SECURITIES CORP / 82 79	32 730000							
	OTHER CHARGES 3 05								

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			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

30 Aug 02 13 Sep 02 Settled	MARRIOTT INTL INC NEW COM STK CL A CUSIP 571803202	- 4 807 000 0 000000	157 333 11	000	181 084 03	- 23 750 92	0 00	23 750 92
3 Jan 02 8 Jan 02 Settled	MARSH & MC LENNAN CO S INC CUSIP 571748102 BANC AMERICA SECUR MONTGOMERY DIV / 15 00 OTHER CHARGES 80	- 500 000 105 812600	52 890 50	000	- 42 150 00	10 740 50	0 00	10 740 50
2 Jan 02 7 Jan 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 PUTNAM LOVELL DE GUARDIOLA / 8 00 OTHER CHARGES 18	- 200 000 61 340300	12,261 87	000	11 627 68	634 19	0 00	634 19
3 Jan 02 8 Jan 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 UBS WARBURG LLC / 3 00 OTHER CHARGES 10	- 100 000 62 513800	6 248 28	000	5 813 84	434 44	0 00	434 44
4 Jan 02 9 Jan 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 UBS WARBURG LLC / 3 00 OTHER CHARGES 10	- 100 000 62 572300	6 254 13	000	5 813 84	440 29	0 00	440 29
8 Jan 02 11 Jan 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 SMITH BARNEY INC / 21 00 OTHER CHARGES 65	- 700 000 61 327900	42 907 88	000	37 790 62	5 117 26	0 00	5 117 26
29 Aug 02 4 Sep 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 INVESTMENT TECHNOLOGY GROUP INC / 63 00 OTHER CHARGES 1 83	2 100 000 30 417100	63 810 98	000	58 467 20	5 343 78	0 00	5 343 78
30 Aug 02 5 Sep 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 BEAR STEARNS SECURITIES CORP / 1 02 OTHER CHARGES 04	- 34 000 30 600000	1 039 34	000	899 30	140 04	0 00	140 04
30 Aug 02 13 Sep 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100	- 1 352 000 0 000000	41 371 20	000	35 760 40	5 610 80	0 00	5 610 80
30 Aug 02 5 Sep 02 Settled	MARSHALL & ILSLEY CORP COM CUSIP 571834100 INVESTMENT TECHNOLOGY GROUP INC / 42 42 OTHER CHARGES 1 31	- 1 414 000 30 639800	43 280 95	000	- 37,400 30	5 880 65	0 00	5 880 65

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Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total

Realized gain/loss

Sales

Equities

8 Jan 02	MASCO CORP COM	CUSIP 574589108		- 4,700 000	117 447 00	- 107,494 37	000	000	000	8 952 63	0 00	8 952 63	Settled
													MERRILL LYNCH PIERCE FENNER & SMITH / 206 80
													OTHER CHARGES 1 77
10 Jan 02	MASCO CORP COM	CUSIP 574599108		- 300 000	7,642 41	- 8 309 00	000	000	000	1,333 41	0 00	1 333 41	Settled
													KALB VOORHIS & CO / 8 00
													OTHER CHARGES 12
23 Jan 02	MASCO CORP COM	CUSIP 574589108		- 400 000	10 137 28	- 8 412 00	000	000	000	1,725 28	0 00	1 725 28	Settled
													LEHMAN BROTHERS INC / 18 20
													OTHER CHARGES 18
24 Jan 02	MASCO CORP COM	CUSIP 574599108		- 200 000	5,225 88	- 4,208 00	000	000	000	1 019 88	0 00	1,019 88	Settled
													UBS WARBURG LLC / 8 00
													OTHER CHARGES 44
25 Jan 02	MASCO CORP COM	CUSIP 574599108		- 1,100 000	29,204 01	- 23 007 20	000	000	000	6,198 81	0 00	6 198 81	Settled
													UBS WARBURG LLC / 33 00
													OTHER CHARGES 44
29 Jan 02	MASCO CORP COM	CUSIP 574589108		1 200 000	32,283 19	- 24 834 08	000	000	000	7 329 11	0 00	7 329 11	Settled
													FIRST UNION CAPITAL MARKETS CLEARANCE / 68 00
													OTHER CHARGES 49
13 Mar 02	MASCO CORP COM	CUSIP 574599108		- 3,200 000	81 361 82	- 66 313 42	000	000	000	25 048 40	0 00	25 048 40	Settled
													GOLDMAN SACHS & COMPANY 1 38
													OTHER CHARGES 1 38
30 Aug 02	MASCO CORP COM	CUSIP 574589108		- 3 083 000	74 485 28	- 62 638 92	000	000	000	11 848 36	0 00	11 848 36	Settled
													CUSIP 574589108
30 Aug 02	MASCO CORP COM	CUSIP 574589108		- 4 317 000	104 166 07	- 98 838 11	000	000	000	7 327 96	0 00	7 327 96	Settled
													BEAR, STEARNS, SECURITIES CORP / 129 51
													OTHER CHARGES 3 14

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
12 Apr 02 17 Apr 02 Settled	MATTEL INC COM CUSIP 577081102 GOLDMAN SACHS & COMPANY OTHER CHARGES 13	200 000 20 978000	4,195 47	000	3 633 62	561 85	0 00	561 85
19 Apr 02 24 Apr 02 Settled	MATTEL INC COM CUSIP 577081102 LEGG MASON WOOD WALKER INC / 38 00 OTHER CHARGES 74	- 1 200 000 20 384200	24 424 30	000	21 801 72	2 622 58	0 00	2 622 58
15 Aug 02 20 Aug 02 Settled	MATTEL INC COM CUSIP 577081102 CITATION GROUP / 22 20 OTHER CHARGES 36	600 000 19 797700	11,856 08	000	- 10 900 86	955 20	0 00	955 20
15 Aug 02 20 Aug 02 Settled	MATTEL INC COM CUSIP 577081102 CITATION GROUP / 11 10 OTHER CHARGES 18	- 300 000 19 797700	5 928 03	000	5 450 43	477 60	0 00	477 60
15 Aug 02 20 Aug 02 Settled	MATTEL INC COM CUSIP 577081102 CITATION GROUP / 33 30 OTHER CHARGES 54	900 000 19 787700	17 784 09	000	15 271 91	2 512 18	0 00	2 512 18
30 Aug 02 5 Sep 02 Settled	MATTEL INC COM CUSIP 577081102 BEAR, STEARNS, SECURITIES CORP / 278 45 OTHER CHARGES 5 45	9 315 000 19 430000	180,705 55	000	143 667 09	37 038 46	0 00	37 038 46
30 Aug 02 13 Sep 02 Settled	MATTEL INC COM CUSIP 577081102	- 8 185 000 0 000000	159,034 55	000	103 525 27	55 509 28	0 00	55 509 28
21 May 02 24 May 02 Settled	MAXIM INTEGRATED PRODS INC COM CUSIP 57772K101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 31	200 000 49 980000	9,895 69	000	12 021 02	2 025 33	0 00	- 2 025 33
31 May 02 5 Jun 02 Settled	MAXIM INTEGRATED PRODS INC COM CUSIP 57772K101 DEUTSCHE BANK SECURITIES INC / 15 00 OTHER CHARGES 71	- 500 000 47 095900	23,532 24	000	29 962 04	6 429 80	0 00	6 429 80
29 Aug 02 4 Sep 02 Settled	MAXIM INTEGRATED PRODS INC COM CUSIP 57772K101 INVESTMENT TECHNOLOGY GROUP INC / 1 08 OTHER CHARGES 04	- 36 000 32 150000	1 156 28	000	- 2 152 92	996 64	0 00	996 64

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 _____ _____ _____ _____ _____ _____ _____ _____ _____ _____ _____

Realized gain/loss

Sales

Equities

30 Aug 02	MAXIM INTEGRATED PRODS INC COM	CUSIP 5772K101	- 5 247 000	185 857 87	000	- 261 532 71	85 675 04	0.00	- 85 675 04	Sent
13 Sep 02	MAXIM INTEGRATED PRODS INC COM	CUSIP 5772K101	0 000000							Sent
30 Aug 02	MAXIM INTEGRATED PRODS INC COM	CUSIP 5772K101	- 217 000	8 852 85	000	12 977 34	- 8 124 69	0.00	- 8 124 69	Sent
5 Sep 02	BEAR STEARNS, SECURITIES CORP / 8 51	CUSIP 5772K101	31 810000							Sent
30 Aug 02	MAY DEPT STORES CO COM	CUSIP 57778103	- 5,436 000	159 437 88	000	- 170 486 30	11,048 42	0.00	- 11 048 42	Sent
13 Sep 02	MAY DEPT STORES CO COM	CUSIP 57778103	0 000000							Sent
30 Aug 02	MAY DEPT STORES CO COM	CUSIP 57778103	- 264 000	7 734 98	000	- 8 564 85	- 1 829 89	0.00	- 1 829 89	Sent
5 Sep 02	BEAR STEARNS, SECURITIES CORP / 7 82	CUSIP 57778103	29 330000							Sent
30 Aug 02	MEDIA INC COM	CUSIP 55282C100	100 000	5 373 91	000	- 3 935 00	1 438 91	0.00	1 438 91	Sent
11 Jan 02	MEDIA INC COM	CUSIP 55282C100	INSTINET / 1 00							Sent
17 Jan 02	MEDIA INC COM	CUSIP 55282C100	- 100 000	5 343 31	000	3 935 00	1 408 31	0.00	1 408 31	Sent
23 Jan 02	CREDIT SUISSE FIRST BOSTON CORPORATION / 6 60	CUSIP 55282C100	53 500000							Sent
28 Jan 02	MEDIA INC COM	CUSIP 55282C100	- 100 000	5 443 91	000	- 3 935 00	1 508 91	0.00	1,508 91	Sent
31 Jan 02	JONES & ASSOCIATES / 8 00	CUSIP 55282C100	54 500000							Sent
30 Aug 02	MEDIA INC COM	CUSIP 55282C100	- 941 000	43 248 38	000	- 17,152 86	28,095 50	0.00	28 095 50	Sent
13 Sep 02	MEDIA INC COM	CUSIP 55282C100	0 000000							Sent
30 Aug 02	MEDIA INC COM	CUSIP 55282C100	- 5,159 000	238 945 73	000	- 128,948 88	107 998 85	0.00	107,998 85	Sent
5 Sep 02	BEAR STEARNS, SECURITIES CORP / 154 77	CUSIP 55282C100	45 860000							Sent
7 Jan 02	MBNA CORP COM	CUSIP 55282L100	- 1,400 000	52 106 23	000	- 46,711 08	5 395 15	0.00	5 395 15	Sent
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 28 00	CUSIP 55282L100	37 239300							Sent
	OTHER CHARGES									

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			Principal	Accrued Interest		Market	Translation		
Sales									
Equities									
4 Apr 02 9 Apr 02 Settled	MBNA CORP COM CUSIP 55282L100 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 20 OTHER CHARGES 45	400 000 37 353200	14,925 63	000	- 13 242 52	1 683 11	0 00		1,683 11
12 Apr 02 17 Apr 02 Settled	MBNA CORP COM CUSIP 55282L100 GOLDMAN SACHS & COMPANY OTHER CHARGES 3 73	- 3 300 000 37 528000	123 838 67	000	108 678 19	15 160 48	0 00		15 160 48
29 Aug 02 4 Sep 02 Settled	MBNA CORP COM CUSIP 55282L100 INVESTMENT TECHNOLOGY GROUP INC / 69 00 OTHER CHARGES 1 38	2 300 000 19 897400	45 693 64	000	49 991 50	4 297 86	0 00		4 297 86
30 Aug 02 13 Sep 02 Settled	MBNA CORP COM CUSIP 55282L100	- 8,139 000 0 000000	184 407 80	000	166 710 01	2 302 21	0 00		2 302 21
30 Aug 02 5 Sep 02 Settled	MBNA CORP COM CUSIP 55282L100 INVESTMENT TECHNOLOGY GROUP INC / 48 27 OTHER CHARGES 89	1,609 000 20 417200	32 802 01	000	- 34 421 11	1 619 10	0 00		1 619 10
30 Aug 02 5 Sep 02 Settled	MBNA CORP COM CUSIP 55282L100 BEAR STEARNS SECURITIES CORP / 7 58 OTHER CHARGES 18	- 252 000 20 200000	5,082 68	000	5 402 88	- 320 20	0 00		320 20
9 Apr 02 12 Apr 02 Settled	MC DONALDS CORP COM CUSIP 580135101 U S BANCORP PIPER JAFFRAY INC / 88 20 OTHER CHARGES 1 79	- 2 100 000 28 240000	59 214 01	000	69 292 74	10 078 73	0 00		10 078 73
12 Apr 02 17 Apr 02 Settled	MC DONALDS CORP COM CUSIP 580135101 GOLDMAN SACHS & COMPANY OTHER CHARGES 09	- 100 000 27 728000	2 772 71	000	3 267 71	495 00	0 00		495 00
15 Apr 02 18 Apr 02 Settled	MC DONALDS CORP COM CUSIP 580135101 ISI GROUP INC / 18 00 OTHER CHARGES 50	- 600 000 27 399900	16,421 44	000	19 511 46	3 090 02	0 00		- 3 090 02

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
19 Apr 02	MC DONALDS CORP COM	- 800 000	17 074 22	000	18,299 34	- 2 225 12	0 00	2 225 12
24 Apr 02	CUSIP 580135101							
Settled	LEGG MASON WOOD WALKER INC / 18 00	28 487900						
	OTHER CHARGES 52							
22 Apr 02	MC DONALDS CORP COM	- 500 000	14 306 11	000	- 15 994 40	1 688 29	0 00	- 1 688 29
25 Apr 02	CUSIP 580135101							
Settled	LEGG MASON WOOD WALKER INC / 15 00	28 843100						
	OTHER CHARGES 44							
23 Apr 02	MC DONALDS CORP COM	- 1,100 000	31,745 81	000	- 35 087 43	- 3,341 82	0 00	3 341 82
28 Apr 02	CUSIP 580135101							
Settled	LEGG MASON WOOD WALKER INC / 33 00	28 890700						
	OTHER CHARGES 98							
29 Apr 02	MC DONALDS CORP COM	- 400 000	11 379 89	000	12 715 32	- 1 335 63	0 00	- 1 335 63
2 May 02	CUSIP 580135101							
Settled	LEHMAN BROTHERS INC / 23 20	28 508100						
	OTHER CHARGES 35							
30 Apr 02	MC DONALDS CORP COM	- 400 000	11 287 49	000	- 12 547 05	- 1,259 56	0 00	- 1 259 56
3 May 02	CUSIP 580135101							
Settled	LEHMAN BROTHERS INC / 15 20	28 257600						
	OTHER CHARGES 35							
2 May 02	MC DONALDS CORP COM	- 500 000	14 258 72	000	15 613 70	- 1,358 88	0 00	- 1 358 88
7 May 02	CUSIP 580135101							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 21 50	28 557300						
	OTHER CHARGES 43							
3 May 02	MC DONALDS CORP COM	200 000	5,780 02	000	- 6 245 48	- 465 48	0 00	465 48
8 May 02	CUSIP 580135101							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 12 00	28 861000						
	OTHER CHARGES 18							
8 May 02	MC DONALDS CORP COM	- 1 100 000	32 297 99	000	- 33 308 50	- 1 008 51	0 00	1 008 51
8 May 02	CUSIP 580135101							
Settled	BRIDGE TRADING COMPANY / 33 00	29 392700						
	OTHER CHARGES 98							
7 May 02	MC DONALDS CORP COM	- 700 000	20 592 60	000	21 185 50	- 592 80	0 00	592 80
10 May 02	CUSIP 580135101							
Settled	BRIDGE TRADING COMPANY / 23 10	29 451800						
	OTHER CHARGES 63							

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			Principal	Accrued Interest		Market	Translation	Total	
Sales									
Equities									
23 May 02 29 May 02 Settled	MC DONALDS CORP COM CUSIP 580135101 GOLDMAN SACHS & COMPANY / 24 00 OTHER CHARGES 74	- 800 000 30 331100	24 240 14	000	24 212 00	28 14	0 00	28 14	
23 May 02 29 May 02 Settled	MC DONALDS CORP COM CUSIP 580135101 LIQUIDNET INC / 6 00 OTHER CHARGES 28	- 300 000 30 855000	9,190 22	000	9 079 50	110 72	0 00	110 72	
15 Jul 02 18 Jul 02 Settled	MC DONALDS CORP COM CUSIP 580135101 MERRILL LYNCH PIERCE FENNER & SMITH / 12 00 OTHER CHARGES 33	400 000 26 699800	10 667 59	000	12 106 00	1 438 41	0 00	1 438 41	
30 Aug 02 5 Sep 02 Settled	MC DONALDS CORP COM CUSIP 580135101 BEAR STEARNS SECURITIES CORP / 130 11 OTHER CHARGES 3 11	- 4 337 000 23 760000	102 913 90	000	130 433 33	27 519 43	0 00	27 519 43	
30 Aug 02 13 Sep 02 Settled	MC DONALDS CORP COM CUSIP 580135101	11 683 000 0 000000	277 112 88	000	- 297 498 21	20 385 33	0 00	20 385 33	
30 Aug 02 13 Sep 02 Settled	MCKESSON CORP CUSIP 58155Q103	- 1 800 000 0 000000	60 372 00	000	64 434 83	- 4 062 83	0 00	4 062 83	
22 Jul 02 25 Jul 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 68	- 900 000 25 060000	22 553 32	000	38 647 75	16 094 43	0 00	16 094 43	
22 Aug 02 27 Aug 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 LEERINK SWANN & CO / IPO / 49 40 OTHER CHARGES 1 13	- 1 300 000 28 697100	37 255 70	000	55 581 37	- 18 325 67	0 00	18 325 67	
30 Aug 02 13 Sep 02 Settled	MEDIMMUNE INC COM CUSIP 584699102	- 5,599 000 0 000000	143,728 33	000	215 723 63	71 997 30	0 00	- 71 997 30	
30 Aug 02 5 Sep 02 Settled	MEDIMMUNE INC COM CUSIP 584699102 BEAR STEARNS SECURITIES CORP / 165 03 OTHER CHARGES 4 28	- 5 501 000 25 670000	141 041 38	000	232 362 19	- 91 320 81	0 00	91 320 81	

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 13 Sep 02 Settled	MEDTRONIC INC COM CUSIP 585055108	- 8 271 000	340 589 78	000	- 288 671 73	51 928 05	0 00	51 928 05
30 Aug 02 5 Sep 02 Settled	MEDTRONIC INC COM CUSIP 585055108 BEAR, STEARNS, SECURITIES CORP / 72 87 OTHER CHARGES 3 02	- 2 429 000	99 850 33	000	- 103 891 80	- 3 941 47	0 00	- 3,941 47
2 Apr 02 5 Apr 02 Settled	MELLON FINL CORP COM CUSIP 58551A108 BERNSTEIN, SANFORD C & CO / 8 00 OTHER CHARGES 24	- 200 000	7 688 78	000	8,015 48	- 328 70	0 00	328 70
12 Apr 02 17 Apr 02 Settled	MELLON FINL CORP COM CUSIP 58551A108 GOLDMAN SACHS & COMPANY OTHER CHARGES 4 65	- 4 100 000	154 188 15	000	- 156,660 75	- 2,472 60	0 00	- 2 472 60
2 Jan 02 7 Jan 02 Settled	MERCK & CO INC COM CUSIP 589331107 JACKSON PARTNERS AND ASSOCIATES INC / 51 00 OTHER CHARGES 1 50	- 1,700 000	89 409 91	000	- 25 788 86	73 611 05	0 00	73 611 05
3 Jan 02 8 Jan 02 Settled	MERCK & CO INC COM CUSIP 589331107 MERRILL LYNCH PIERCE FENNER & SMITH / 57 40 OTHER CHARGES 1 24	- 1,400 000	82,472 34	000	- 21 246 12	61 228 22	0 00	61 226 22
4 Jan 02 8 Jan 02 Settled	MERCK & CO INC COM CUSIP 589331107 MERRILL LYNCH PIERCE FENNER & SMITH / 33 60 OTHER CHARGES 70	- 800 000	48 626 82	000	- 12 140 64	34 486 18	0 00	34 486 18
29 Aug 02 4 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107 INVESTMENT TECHNOLOGY GROUP INC / 159 00 OTHER CHARGES 8 11	- 5,300 000	289,027 84	000	- 186 146 67	82 991 17	0 00	82 881 17
30 Aug 02 5 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107 BEAR STEARNS, SECURITIES CORP / 74 13 OTHER CHARGES 3 78	- 2 471 000	124 757 03	000	- 37 498 40	87,257 63	0 00	87,257 63

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

30 Aug 02 13 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107	14 540 000	734 560 80	000	- 220 005 37	514 555 43	0 00	514 555 43
		0 000000						
30 Aug 02 5 Sep 02 Settled	MERCK & CO INC COM CUSIP 589331107 INVESTMENT TECHNOLOGY GROUP INC / 107 67 OTHER CHARGES 5 52	- 3 589 000	183 010 15	000	54 465 95	128 544 20	0 00	128 544 20
		51 023500						
12 Apr 02 17 Apr 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 GOLDMAN SACHS & COMPANY OTHER CHARGES 4 37	- 3 100 000	145 131 43	000	- 138 043 94	7 087 49	0 00	7 087 49
		46 818000						
17 Jun 02 20 Jun 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108 GOLDMAN SACHS & COMPANY OTHER CHARGES 98	800 000	32 479 02	000	- 35 128 00	- 2 648 98	0 00	2 648 98
		40 600000						
30 Aug 02 13 Sep 02 Settled	MERRILL LYNCH & CO INC COM CUSIP 590188108	3 500 000	126 770 00	000	- 141 758 41	14 988 41	0 00	14 988 41
		0 000000						
7 May 02 10 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 MORGAN STANLEY & CO INC / 9 00 OTHER CHARGES 30	300 000	9 952 77	000	9 483 24	469 53	0 00	469 53
		33 206900						
7 May 02 10 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 MORGAN STANLEY & CO INC / 15 00 OTHER CHARGES 50	- 500 000	16 587 95	000	- 15 805 40	782 55	0 00	782 55
		33 206900						
10 May 02 15 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 SMITH BARNEY INC / 18 00 OTHER CHARGES 48	500 000	15 886 47	000	- 15 520 10	366 37	0 00	366 37
		31 809900						
10 May 02 15 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 SMITH BARNEY INC / 7 20 OTHER CHARGES 20	- 200 000	8 354 58	000	6,322 16	32 42	0 00	32 42
		31 809900						
13 May 02 16 May 02 Settled	METLIFE INC COM ISIN US59156R1086 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 5 00 OTHER CHARGES 20	200 000	6 320 84	000	6 208 04	112 80	0 00	112 80
		31 830200						

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
13 May 02 18 May 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 2 50 OTHER CHARGES 10	- 100 000 31 630200	3 160 42	000	3 104 02	56 40	0 00	56 40
13 May 02 18 May 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 25 00 OTHER CHARGES 86	- 1 000 000 31 630200	31 604 24	000	- 30,972 82	631 42	0 00	631 42
14 May 02 17 May 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 12 50 OTHER CHARGES 49	- 500 000 31 929500	15,951 78	000	- 15 398 30	553 48	0 00	553 48
15 May 02 20 May 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 55 00 OTHER CHARGES 2 10	2,200 000 31 592300	69,445 98	000	- 67 069 72	2 376 24	0 00	2 376 24
20 May 02 23 May 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 1 15	- 1,200 000 31 588900	37,875 53	000	- 36,184 60	1 710 93	0 00	1 710 93
21 May 02 24 May 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 91	- 3 100 000 31 160000	98 593 09	000	91 712 08	4 881 03	0 00	4 881 03
7 Jun 02 12 Jun 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 SMITH BARNEY INC / 9 00 OTHER CHARGES 10	- 100 000 31 250000	3,115 80	000	- 2 950 58	165 34	0 00	165 34
16 Jul 02 19 Jul 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 BANC AMERICA SECUR MONTGOMERY DIV / 15 00 OTHER CHARGES 40	- 500 000 28 574500	13,271 85	000	- 14 752 80	- 1 480 85	0 00	- 1 480 85
17 Jul 02 22 Jul 02 Settled	METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 BANC AMERICA SECUR MONTGOMERY DIV / 98 00 OTHER CHARGES 2 45	- 3,200 000 25 376900	81,107 63	000	92,089 91	- 10 982 28	0 00	- 10 982 28

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			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

17 Jul 02	METLIFE INC COM ISIN US59156R1088	- 500 000	12,673 08	000	14 486 05	- 1 812 99	0 00	1 812 99
22 Jul 02	CUSIP 59156R108							
Settled	BANC AMERICA SECUR MONTGOMERY DIV / 15 00 OTHER CHARGES 39	25 376900						
19 Jul 02	METLIFE INC COM ISIN US59156R1088	600 000	14 093 72	000	- 17 136 00	2 142 28	0 00	2 142 28
23 Jul 02	CUSIP 59156R108							
Settled	UBS WARBURG LLC / 18 00 OTHER CHARGES 46	25 020300						
18 Jul 02	METLIFE INC COM ISIN US59156R1088	- 500 000	12 494 77	000	14 280 00	1 785 23	0 00	1 785 23
23 Jul 02	CUSIP 59156R108							
Settled	UBS WARBURG LLC / 15 00 OTHER CHARGES 38	25 020300						
22 Jul 02	METLIFE INC COM ISIN US59156R1088	- 3 000 000	71 457 84	000	82 358 40	10 900 56	0 00	10 900 56
25 Jul 02	CUSIP 59156R108							
Settled	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 18	23 820000						
30 Aug 02	METLIFE INC COM ISIN US59156R1088	1 900 000	51 148 00	000	40,136 12	11 011 88	0 00	11 011 88
13 Sep 02	CUSIP 59156R108							
Settled		0 000000						
7 Jan 02	MICRON TECH INC COM	- 2 100 000	75 324 39	000	100 383 73	25 059 34	0 00	25 059 34
10 Jan 02	CUSIP 595112103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 42 00 OTHER CHARGES 1 14	35 889300						
8 Jan 02	MICRON TECH INC COM	- 400 000	14 455 78	000	17 534 06	3 078 28	0 00	3 078 28
11 Jan 02	CUSIP 595112103							
Settled	INSTINET / 4 00 OTHER CHARGES 22	36 150000						
5 Feb 02	MICRON TECH INC COM	2 000 000	70 459 94	000	63 834 15	6 625 79	0 00	6 625 79
8 Feb 02	CUSIP 595112103							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 40 00 OTHER CHARGES 1 06	35 250500						
17 Jun 02	MICRON TECH INC COM	- 7 600 000	176 618 68	000	- 235 911 09	- 59 292 41	0 00	59 292 41
20 Jun 02	CUSIP 595112103							
Settled	GOLDMAN SACHS & COMPANY OTHER CHARGES 5 32	23 240000						

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Sales								
Equities								
28 Mar 02 1 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 HAMBRECHT & QUEST NEW YORK / 6 00 OTHER CHARGES 18	- 200 000 58 907200	11,775 28	000	14 380 00	- 2 604 74	0 00	- 2 604 74
27 Mar 02 2 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 HAMBRECHT & QUEST NEW YORK OTHER CHARGES 18	- 200 000 59 000000	11 799 82	000	13 842 80	- 2 143 08	0 00	- 2 143 08
19 Apr 02 24 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 UBS WARBURG LLC / 6 00 OTHER CHARGES 35	- 200 000 57 541500	11 501 85	000	- 13,681 80	- 2 159 85	0 00	- 2 159 85
24 Apr 02 29 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 UBS WARBURG LLC / 3 00 OTHER CHARGES 17	- 100 000 53 687300	5,363 56	000	- 6 830 90	- 1 467 34	0 00	- 1 467 34
25 Apr 02 30 Apr 02 Settled	MICROSOFT CORP COM CUSIP 594918104 UBS WARBURG LLC / 6 00 OTHER CHARGES 33	- 200 000 53 781400	10,749 85	000	- 13 424 48	- 2 674 51	0 00	- 2 674 51
28 Apr 02 1 May 02 Settled	MICROSOFT CORP COM CUSIP 594918104 UBS WARBURG LLC / 4 50 OTHER CHARGES 18	- 100 000 52 244100	5,219 75	000	6 712 23	- 1 492 48	0 00	- 1 492 48
21 May 02 24 May 02 Settled	MICROSOFT CORP COM CUSIP 594918104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 79	500 000 52 130000	26,064 21	000	33 561 15	- 7 486 94	0 00	- 7,486 94
17 Jul 02 22 Jul 02 Settled	MICROSOFT CORP COM CUSIP 594918104 CREDIT SUISSE FIRST BOSTON CORPORATION / 25 60 OTHER CHARGES 1 28	- 800 000 52 083300	41 823 78	000	50 814 18	- 9,190 40	0 00	- 9 190 40
18 Jul 02 23 Jul 02 Settled	MICROSOFT CORP COM CUSIP 594918104 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 00 OTHER CHARGES 79	- 500 000 52 098400	26 033 41	000	- 31,400 10	- 5 368 69	0 00	5 368 69

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
29 Aug 02 4 Sep 02 Settled	MICROSOFT CORP COM CUSIP 594918104 INVESTMENT TECHNOLOGY GROUP INC / 876 00 OTHER CHARGES 43 90	29 200 000	1 457,517 80	000	1 011 478 57	446 039 33	0 00	446 039 33
30 Aug 02 5 Sep 02 Settled	MICROSOFT CORP COM CUSIP 594918104 INVESTMENT TECHNOLOGY GROUP INC / 584 19 OTHER CHARGES 29 27	- 19 473 000	971 500 12	000	- 97 641 22	873 858 90	0 00	873 858 90
30 Aug 02 5 Sep 02 Settled	MICROSOFT CORP COM CUSIP 594918104 BEAR STEARNS SECURITIES CORP / 30 87 OTHER CHARGES 1 53	- 1 029 000	50 470 92	000	5 161 08	45 309 84	0 00	45 309 84
30 Aug 02 13 Sep 02 Settled	MICROSOFT CORP COM CUSIP 594918104	34 498 000	1 693,161 84	000	139 403 91	1 553 757 93	0 00	1 553 757 93
28 Aug 02 28 Aug 02 Settled	MONSANTO CO NEW COM CUSIP 81166W101	0 850	13 34	000	- 11 04	2 30	0 00	2 30
30 Aug 02 13 Sep 02 Settled	MONSANTO CO NEW COM CUSIP 81166W101	- 4,821 000	84 887 77	000	95 604 59	10 716 82	0 00	- 10 716 82
29 Aug 02 4 Sep 02 Settled	MORGAN STANLEY CUSIP 817446448 INVESTMENT TECHNOLOGY GROUP INC / 330 00 OTHER CHARGES 14 04	- 11 000 000	465 810 66	000	641 350 70	175 540 04	0 00	175 540 04
30 Aug 02 5 Sep 02 Settled	MORGAN STANLEY CUSIP 817446448 BEAR STEARNS, SECURITIES CORP / 84 18 OTHER CHARGES 3 81	2 808 000	119 784 53	000	149 473 71	29 689 18	0 00	- 29 689 18
30 Aug 02 13 Sep 02 Settled	MORGAN STANLEY CUSIP 817446448	7 017 000	299 766 24	000	- 257 243 22	42 523 02	0 00	42 523 02
30 Aug 02 5 Sep 02 Settled	MORGAN STANLEY CUSIP 817446448 INVESTMENT TECHNOLOGY GROUP INC / 218 31 OTHER CHARGES 9 48	7 277 000	314 678 56	000	- 306 584 48	8 094 08	0 00	8 094 08

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Investment Transaction Detail

Realized gain/loss

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total

Sales

Equities

7 Jan 02	MOTOROLA INC COM	CUSIP 620078109		- 700 000	10,178 30	000	- 16,183 33	- 5 475 03	0 00	- 5 475 03		
10 Jan 02	INVESTMENT TECHNOLOGY GROUP INC / 14 00			15 332100								
8 Jan 02	MOTOROLA INC COM	CUSIP 620078109		- 300 000	4,503 44	000	- 8 804 17	- 2 400 73	0 00	2,400 73		
11 Jan 02	NUMTEG SECURITIES / 7 50			15 038700								
8 Jan 02	MOTOROLA INC COM	CUSIP 620078109		- 400 000	6,063 80	000	- 8,941 33	- 2 877 43	0 00	- 2 877 43		
11 Jan 02	INSTINET / 4 00			15 170000								
15 Feb 02	MOTOROLA INC COM	CUSIP 620078109		400 000	5,093 48	000	- 8 941 34	- 3 847 88	0 00	- 3 847 88		
21 Feb 02	UTENDAH CAPITAL PARTNERS / 12 00			12 783900								
21 May 02	MOTOROLA INC COM	CUSIP 620078109		- 900 000	14,705 55	000	- 19 805 09	- 4 899 54	0 00	4 899 54		
24 May 02	DEUTSCHE BANK SECURITIES INC			18 340000								
12 Jun 02	MOTOROLA INC COM	CUSIP 620078109		2 300 000	35 174 45	000	- 48 477 85	- 13,303 50	0 00	- 13 303 50		
17 Jun 02	MERRILL LYNCH PIERCE FENNER & SMITH			15 293700								
17 Jun 02	MOTOROLA INC COM	CUSIP 620078109		- 2 400 000	33,214 81	000	- 44 824 41	- 5 708 60	0 00	5 708 60		
20 Jun 02	GOLDMAN SACHS & COMPANY			18 340000								
30 Aug 02	MOTOROLA INC COM	CUSIP 620078109		- 22,388 000	267,852 33	000	- 380 889 38	122,737 05	0 00	122 737 05		
5 Sep 02	BEAR STEARNS, SECURITIES CORP / 671 58			12 000000								
30 Aug 02	MOTOROLA INC COM	CUSIP 620078109		- 21,414 000	256 868 00	000	- 307 389 20	- 50 431 20	0 00	- 50 431 20		
30 Aug 02	N FORK BANCORPORATION INC COM	CUSIP 659424105		- 2,000 000	83 940 00	000	- 71 425 02	12 514 98	0 00	12 514 98		
13 Sep 02				0 000000								

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Transtation	Total	
Sales									
Equities									
5 Feb 02 8 Feb 02 Settled	NATL COMM FINL CORP COM CUSIP 63545P104 SMITH BARNEY INC / 35 00 OTHER CHARGES 38	- 1 000 000	25 239 82	000	19 154 66	6 085 16	0 00	6 085 16	
5 Feb 02 8 Feb 02 Settled	NATL COMM FINL CORP COM CUSIP 63545P104 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 04	100 000	2 517 96	000	1 930 13	587 83	0 00	587 83	
6 Feb 02 11 Feb 02 Settled	NATL COMM FINL CORP COM CUSIP 63545P104 WEEDEN AND & CO / 98 00 OTHER CHARGES 1 18	- 3 200 000	79 210 33	000	- 57 521 78	21 688 55	0 00	21 688 55	
30 Aug 02 13 Sep 02 Settled	NATL SEMICONDUCTOR CORP COM CUSIP 637640103	- 1 000 000	15 890 00	000	21 130 00	- 5 140 00	0 00	5 140 00	
30 Aug 02 5 Sep 02 Settled	NCR CORP COM CUSIP 62886E108 BEAR STEARNS, SECURITIES CORP / 197 04 OTHER CHARGES 5 58	6 568 000	184 358 20	000	316 984 25	132 626 05	0 00	132 626 05	
30 Aug 02 13 Sep 02 Settled	NCR CORP COM CUSIP 62886E108	- 4 432 000	124 539 20	000	- 194 685 54	- 70 146 34	0 00	- 70 146 34	
30 Aug 02 13 Sep 02 Settled	NETWORK APPLIANCE INC DEL CUSIP 64120L104	- 6 200 000	59 148 00	000	- 81 658 34	22 510 34	0 00	22 510 34	
30 Aug 02 9 Sep 02 Settled	NEUBERGER BERMAN INC COM STK CUSIP 641234109	- 700 000	22 127 00	000	31 947 30	9 820 30	0 00	9 820 30	
17 Jun 02 20 Jun 02 Settled	NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP 650111107 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 38	- 900 000	44 863 64	000	19 978 52	24 885 12	0 00	24 885 12	
23 Jan 02 28 Jan 02 Settled	NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 65332V103 UBS WARBURG LLC OTHER CHARGES 78	- 6 600 000	50,357 24	000	- 163 750 71	113 393 47	0 00	113 393 47	

Investment Transaction Detail

Trade date	Security description	Asses ID	Broker/Commission	Shares/PAR	Transaction amount	Accrued Interest	Principal	Cost	Market	Translation	Total
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Sales

Equities

5 Feb 02	NEXTEL COMMUNICATIONS INC CL A COM STK	CUSIP 65332V103		- 100 000	495 48	2,417 00	- 1,921 51	0 00			- 1 921 51
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 2 00			4 875 000							
5 Feb 02	OTHER CHARGES	01									
6 Feb 02	NEXTEL COMMUNICATIONS INC CL A COM STK	CUSIP 65332V103		3,900 000	19 792 20	82 617 00	- 62 824 80	0 00			- 62 824 80
11 Feb 02	INSTINET / 39 00			5 085 000							
23 Jan 02	NIKE INC CL B	CUSIP 654108103		- 100 000	5 793 47	- 4,906 80	888 67	0 00			888 67
28 Jan 02	FIRST UNION CAPITAL MARKETS CLEARANCE /			57 995 600							
6 00	OTHER CHARGES	08									
24 Jan 02	NIKE INC CL B	CUSIP 654108103		- 300 000	17 524 02	- 14,720 40	2,803 62	0 00			2 803 62
28 Jan 02	FIRST UNION CAPITAL MARKETS CLEARANCE /			58 470 300							
16 80	OTHER CHARGES	27									
25 Jan 02	NIKE INC CL B	CUSIP 654108103		- 400 000	23,407 38	- 19,627 20	3,780 18	0 00			3,780 18
30 Jan 02	FIRST UNION CAPITAL MARKETS CLEARANCE /			58 578 300							
24 00	OTHER CHARGES	36									
5 Feb 02	NIKE INC CL B	CUSIP 654108103		- 300 000	18 136 22	- 14 720 40	3,415 82	0 00			3,415 82
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 8 00			60 475 000							
28	OTHER CHARGES	28									
6 Feb 02	NIKE INC CL B	CUSIP 654108103		- 1 800 000	107 622 72	- 88 393 92	21 228 80	0 00			21 228 80
11 Feb 02	ORMES CAPITAL MARKETS, INC / 54 00			59 821 300							
1 82	OTHER CHARGES	1 82									
22 Jul 02	NIKE INC CL B	CUSIP 654108103		- 100 000	4 740 85	- 5 793 20	- 1 052 35	0 00			- 1,052 35
25 Jul 02	DEUTSCHE BANK SECURITIES INC			47 410 000							
15	OTHER CHARGES	15									
29 Aug 02	NIKE INC CL B	CUSIP 654108103		- 3,100 000	133 203 91	- 168,990 43	- 35 788 52	0 00			- 35 788 52
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 83 00			43 000 300							
4 02	OTHER CHARGES	4 02									

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			Principal	Accrued Interest		Market	Translation	Total	
Sales									
Equities									
30 Aug 02 5 Sep 02 Settled	NIKE INC CL B CUSIP 654108103 INVESTMENT TECHNOLOGY GROUP INC / 61 41 OTHER CHARGES 2 69	2 047 000	89 114 68	000	97 161 25	8,046 57	0 00		8 046 57
30 Aug 02 13 Sep 02 Settled	NIKE INC CL B CUSIP 654106103	- 1 753 000	75 694 54	000	73 406 15	2 288 39	0 00		2 288 39
30 Aug 02 13 Sep 02 Settled	NORFOLK SOUTHN CORP COM CUSIP 655844108	2 100 000	43 953 00	000	- 40 322 25	3 630 75	0 00		3 630 75
29 Aug 02 4 Sep 02 Settled	NORTHN TR CORP COM CUSIP 665859104 INVESTMENT TECHNOLOGY GROUP INC / 87 00 OTHER CHARGES 3 73	2 900 000	123,567 30	000	180 477 34	56 910 04	0 00		- 56 910 04
30 Aug 02 5 Sep 02 Settled	NORTHN TR CORP COM CUSIP 665859104 INVESTMENT TECHNOLOGY GROUP INC / 55 56 OTHER CHARGES 2 43	- 1 852 000	80 497 53	000	104 576 84	- 24 079 31	0 00		24 079 31
30 Aug 02 13 Sep 02 Settled	NORTHN TR CORP COM CUSIP 665859104	1 413 000	60 391 62	000	- 75 613 30	15 221 68	0 00		15 221 68
30 Aug 02 5 Sep 02 Settled	NORTHN TR CORP COM CUSIP 665859104 BEAR STEARNS SECURITIES CORP / 1 05 OTHER CHARGES 05	- 35 000	1 494 80	000	2 024 33	- 529 53	0 00		529 53
30 Aug 02 13 Sep 02 Settled	NUCOR CORP COM CUSIP 670346105	- 400 000	20,016 00	000	25 432 00	5 416 00	0 00		- 5 416 00
21 May 02 24 May 02 Settled	OMNICARE INC COM CUSIP 681904108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 09	- 100 000	2 673 81	000	2 090 96	582 95	0 00		582 85
22 Jul 02 25 Jul 02 Settled	OMNICARE INC COM CUSIP 681904108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 54	- 2,700 000	51 028 46	000	56 455 92	5,427 46	0 00		5 427 46

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Sales									
Equities									
27 Jun 02 2 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919106 UBS WARBURG LLC / 9 00 OTHER CHARGES 38	- 300 000 40 880500	12 284 77	000	28,281 60	- 15,998 83	0 00	- 15,998 83	
28 Jun 02 3 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919106 UBS WARBURG LLC / 27 00 OTHER CHARGES 1 26	- 900 000 48 260800	41 608 28	000	- 82 848 10	- 41,241 82	0 00	- 41,241 82	
28 Jun 02 3 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919106 UBS WARBURG LLC / 12 00 OTHER CHARGES 56	- 400 000 48 260600	18 491 68	000	- 37,594 71	- 18 103 03	0 00	- 18,103 03	
28 Jun 02 3 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919106 UBS WARBURG LLC / 27 00 OTHER CHARGES 1 26	- 800 000 48 260600	41 608 28	000	- 81,155 02	- 39,548 74	0 00	- 39 548 74	
1 Jul 02 5 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919106 UBS WARBURG LLC / 27 00 OTHER CHARGES 78	- 800 000 42 797300	25 650 80	000	- 53 607 00	- 27,958 40	0 00	- 27 958 40	
1 Jul 02 5 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919106 UBS WARBURG LLC / 9 00 OTHER CHARGES 78	- 800 000 42 797300	25 668 80	000	- 53 916 90	- 28,248 30	0 00	28 248 30	
2 Jul 02 8 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919106 CITATION GROUP / 18 00 OTHER CHARGES 76	600 000 41 871800	25 104 32	000	50,083 50	- 24 978 18	0 00	- 24 978 18	
3 Jul 02 9 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919106 CITATION GROUP / 53 20 OTHER CHARGES 1 80	- 1 400 000 42 552200	59,518 08	000	- 101 258 48	- 41 740 40	0 00	- 41,740 40	
8 Jul 02 11 Jul 02 Settled	OMNICOM GROUP INC COM CUSIP 681919106 CITATION GROUP / 8 00 OTHER CHARGES 28	200 000 48 007800	8 585 27	000	12 659 48	- 3 084 21	0 00	- 3,064 21	

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transtation	Total
Sales								
Equities								
20 Mar 02 25 Mar 02 Settled	ORACLE CORP COM CUSIP 68389X105 UBS WARBURG LLC / 170 00 OTHER CHARGES 65	- 3 400 000 12 716400	43 065 11	000	108 137 86	- 65 072 75	0 00	- 65 072 75
8 Apr 02 11 Apr 02 Settled	ORACLE CORP COM CUSIP 68389X105 ADAMS HARKNESS & HILL, INC / 42 00 OTHER CHARGES 51	1 400 000 11 925700	16,653 47	000	43 142 31	- 26 488 84	0 00	26 488 84
12 Apr 02 17 Apr 02 Settled	ORACLE CORP COM CUSIP 68389X105 FIRST UNION CAPITAL MARKETS CLEARANCE OTHER CHARGES 88	2 900 000 11 213700	32 518 75	000	- 88 289 81	- 55 771 06	0 00	55 771 06
30 Aug 02 5 Sep 02 Settled	ORACLE CORP COM CUSIP 68389X105 BEAR STEARNS SECURITIES CORP / 1 368 30 OTHER CHARGES 13 17	- 45 810 000 9 590000	436 018 43	000	505 418 13	69 399 70	0 00	- 69 399 70
30 Aug 02 13 Sep 02 Settled	ORACLE CORP COM CUSIP 68389X105	- 44,690 000 0 000000	428 577 10	000	- 88 276 54	340 300 56	0 00	340 300 56
30 Aug 02 13 Sep 02 Settled	PACCAR INC COM CUSIP 693718108	800 000 0 000000	28 248 00	000	- 28 392 00	144 00	0 00	144 00
23 Jan 02 28 Jan 02 Settled	PARKER-HANNIFIN CORP COM CUSIP 701094104 GOLDMAN SACHS & COMPANY / 39 00 OTHER CHARGES 87	1 300 000 44 586700	57 922 84	000	48 674 21	9 248 63	0 00	9 248 63
24 Jan 02 29 Jan 02 Settled	PARKER HANNIFIN CORP COM CUSIP 701094104 INVESTMENT TECHNOLOGY GROUP INC / 12 50 OTHER CHARGES 35	- 500 000 48 517800	23 246 10	000	18 720 85	4 525 25	0 00	4 525 25
25 Jan 02 30 Jan 02 Settled	PARKER HANNIFIN CORP COM CUSIP 701094104 RBC DAIN RAUSCHER / 6 00 OTHER CHARGES 15	200 000 48 827900	9,359 43	000	7 488 34	1 871 09	0 00	1 871 09
30 Aug 02 13 Sep 02 Settled	PARKER HANNIFIN CORP COM CUSIP 701094104	- 100 000 0 000000	4 056 00	000	3 744 17	311 83	0 00	311 83

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 13 Sep 02 Settled	PAYCHEX INC COM CUSIP 704328107	- 100 000 0 000000	2,340 00	000	- 2 238 00	104 00	0 00	104 00
22 Jul 02 25 Jul 02 Settled	PEOPLESOFT INC COM CUSIP 712713108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 05	- 100 000 16 100000	1,609 95	000	- 3 885 37	- 2 275 42	0 00	2,275 42
30 Aug 02 13 Sep 02 Settled	PEOPLESOFT INC COM CUSIP 712713108	- 3 100 000 0 000000	49 848 00	000	- 101 234 05	- 51 388 05	0 00	- 51 388 05
30 Aug 02 9 Sep 02 Settled	PEPCO HLDGS INC COM CUSIP 713291102	- 2 900 000 0 000000	62,582 00	000	- 64 836 76	- 2 254 76	0 00	- 2 254 76
28 Mar 02 1 Apr 02 Settled	PEPSICO INC COM CUSIP 713448108 MCDONALD AND COMPANY / 24 00 OTHER CHARGES 63	- 800 000 51 668900	41,310 49	000	38 890 80	2 319 59	0 00	2 319 59
2 May 02 7 May 02 Settled	PEPSICO INC COM CUSIP 713448108 BERNSTEIN SANFORD C & CO / 3 00 OTHER CHARGES 18	- 100 000 52 811800	5 278 02	000	- 4 865 30	412 72	0 00	412 72
30 Aug 02 5 Sep 02 Settled	PEPSICO INC COM CUSIP 713448108 BEAR STEARNS SECURITIES CORP / 481 11 OTHER CHARGES 19 10	16 037 000 39 550000	633,763 14	000	- 698 018 66	- 82,255 52	0 00	- 82,255 52
30 Aug 02 13 Sep 02 Settled	PEPSICO INC COM CUSIP 713448108	- 11,283 000 0 000000	445 451 65	000	- 303 261 03	142,190 82	0 00	142 180 82
7 Jan 02 10 Jan 02 Settled	PEREGRINE SYS INC COM CUSIP 71386Q101 INVESTMENT TECHNOLOGY GROUP INC / 114 00 OTHER CHARGES 67	- 5,700 000 10 118800	57 567 89	000	- 125,928 88	- 68 358 87	0 00	- 68,358 87
9 Jul 02 12 Jul 02 Settled	PFIZER INC COM CUSIP 717081103 GOLDMAN SACHS & COMPANY / 3 00 OTHER CHARGES 11	100 000 33 486700	3 345 58	000	- 4 398 36	- 1 052 80	0 00	1 052 80

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
22 Jul 02 25 Jul 02 Settled	PFIZER INC COM CUSIP 717081103 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 24	- 300 000 25 780000	7 736 76	000	13 195 08	5 458 32	0 00	5 458 32
30 Aug 02 5 Sep 02 Settled	PFIZER INC COM CUSIP 717081103 BEAR STEARNS SECURITIES CORP / 1 383 57 OTHER CHARGES 45 93	- 46 119 000 33 080000	1 524 187 02	000	709 088 41	815 098 61	0 00	815 098 61
30 Aug 02 13 Sep 02 Settled	PFIZER INC COM CUSIP 717081103	39 781 000 0 000000	1 315 955 48	000	162 764 56	1 153 190 92	0 00	1 153 190 92
30 Aug 02 13 Sep 02 Settled	PG& E CORP COM CUSIP 69331C108	11 584 000 0 000000	131 478 40	000	104 835 20	26 643 20	0 00	26 643 20
30 Aug 02 5 Sep 02 Settled	PG& E CORP COM CUSIP 69331C108 BEAR STEARNS SECURITIES CORP / 333 48 OTHER CHARGES 3 80	- 11 116 000 11 350000	125 829 32	000	138 680 19	12,850 87	0 00	12 850 87
7 Mar 02 12 Mar 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 LEHMAN BROTHERS INC / 65 80 OTHER CHARGES 1 00	- 1,600 000 41 441500	66,239 80	000	66 066 72	173 08	0 00	173 08
8 Mar 02 13 Mar 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 LEHMAN BROTHERS INC / 95 00 OTHER CHARGES 1 19	- 1 900 000 41 597300	78 938 68	000	- 77 130 30	1 808 38	0 00	1 808 38
11 Mar 02 14 Mar 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 LEHMAN BROTHERS INC / 80 50 OTHER CHARGES 1 43	- 2,300 000 41 214100	84 710 50	000	87 132 98	7 577 52	0 00	7 577 52
17 Jun 02 20 Jun 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 29	- 1 900 000 38 920000	75 845 71	000	85 941 74	10 096 03	0 00	- 10 096 03
30 Aug 02 13 Sep 02 Settled	PHARMACIA CORP COM CUSIP 71713U102	- 8 237 000 0 000000	359,856 80	000	- 276 257 68	83 699 24	0 00	83 699 24

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Sales									
Equities									
30 Aug 02 5 Sep 02 Settled	PHARMACIA CORP COM CUSIP 71713U102 BEAR STEARNS, SECURITIES CORP / 301 89 OTHER CHARGES 13 24	- 10,083 000	439 437 97	/	000	399 392 87	40 045 30	0 00	40 045 30
12 Jul 02 17 Jul 02 Settled	PIER 1 IMPORTS INC COM CUSIP 720279108 CITATION GROUP / 53 20 OTHER CHARGES 79	1 400 000	25 988 85		000	- 28 453 14	- 466 29	0 00	- 466 29
30 Aug 02 9 Sep 02 Settled	PIER 1 IMPORTS INC COM CUSIP 720279108	- 2 000 000	35,800 00		000	- 36,828 96	- 828 86	0 00	- 828 86
30 Aug 02 13 Sep 02 Settled	PINNACLE W CAP CORP COM CUSIP 723484101	- 3,600 000	120 278 00		000	- 133 066 29	- 12 790 29	0 00	12 790 29
22 Jul 02 25 Jul 02 Settled	PITNEY BOWES INC COM CUSIP 724479100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 21	- 1,100 000	40 170 79		000	- 43,340 00	- 3 169 21	0 00	- 3,169 21
30 Aug 02 13 Sep 02 Settled	PITNEY BOWES INC COM CUSIP 724479100	- 400 000	14,500 00		000	- 15 760 00	- 1 260 00	0 00	1 260 00
12 Apr 02 17 Apr 02 Settled	PK PL ENTMT CORP COM CUSIP 700690100 GOLDMAN SACHS & COMPANY OTHER CHARGES 57	- 1 600 000	18 828 23		000	- 12 803 84	6,024 39	0 00	6 024 39
30 Aug 02 9 Sep 02 Settled	PK PL ENTMT CORP COM CUSIP 700690100	- 2 200 000	20 570 00		000	- 17 605 28	2 964 72	0 00	2 964 72
5 Feb 02 8 Feb 02 Settled	PMC SIERRA INC COM CUSIP 69344F108 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 07	- 200 000	4 354 93		000	- 16 459 18	- 12 104 25	0 00	- 12 104 25
6 Feb 02 13 Feb 02 Settled	PMC SIERRA INC COM CUSIP 69344F108 CREDIT SUISSE FIRST BOSTON CORPORATION / 36 00 OTHER CHARGES 41	- 1 200 000	28 914 83		000	- 39 322 77	- 12 408 14	0 00	- 12 408 14

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
<i>Sales</i>								
Equities								
30 Aug 02 5 Sep 02 Settled	PMC SIERRA INC COM CUSIP 69344F106 BEAR STEARNS SECURITIES CORP / 205 20 OTHER CHARGES 1 45	6 840 000 7 010000	47 741 75	000	99 446 35	51 704 60	0 00	- 51 704 80
30 Aug 02 13 Sep 02 Settled	PMC SIERRA INC COM CUSIP 69344F106	- 1 060 000 0 000000	7 430 60	000	- 12 455 00	5 024 40	0 00	5 024 40
29 Aug 02 4 Sep 02 Settled	PNC FINANCIAL SERVICES GROUP COM STK CUSIP 693475105 INVESTMENT TECHNOLOGY GROUP INC / 105 00 OTHER CHARGES 4 78	- 3 500 000 45 278300	158,364 27	000	211 480 98	53 116 71	0 00	53 116 71
30 Aug 02 5 Sep 02 Settled	PNC FINANCIAL SERVICES GROUP COM STK CUSIP 693475105 BEAR STEARNS SECURITIES CORP / 5 79 OTHER CHARGES 27	- 193 000 46 090000	8 889 31	000	- 11 310 80	- 2 421 49	0 00	2 421 49
30 Aug 02 5 Sep 02 Settled	PNC FINANCIAL SERVICES GROUP COM STK CUSIP 693475105 INVESTMENT TECHNOLOGY GROUP INC / 71 76 OTHER CHARGES 3 32	2 392 000 48 045600	110,068 00	000	129 898 96	19 832 96	0 00	19 832 96
30 Aug 02 13 Sep 02 Settled	PNC FINANCIAL SERVICES GROUP COM STK CUSIP 693475105	- 4 015 000 0 000000	185 051 35	000	202 383 61	17 332 26	0 00	17 332 26
30 Aug 02 5 Sep 02 Settled	PPG IND INC COM CUSIP 693508107 BEAR STEARNS SECURITIES CORP / 115 11 OTHER CHARGES 6 50	3 837 000 58 270000	215 786 38	000	226 432 76	10 646 38	0 00	- 10 646 38
30 Aug 02 13 Sep 02 Settled	PPG IND INC COM CUSIP 693508107	- 2 963 000 0 000000	168 728 01	000	158 017 21	8 710 80	0 00	8 710 80
6 Feb 02 11 Feb 02 Settled	PPL CORP COM ISIN US69351T1060 CUSIP 69351T106 NUTMEG SECURITIES / 82 50 OTHER CHARGES 1 65	3 300 000 33 291300	109 777 14	000	142,214 37	32 437 23	0 00	32 437 23
30 Aug 02 13 Sep 02 Settled	PPL CORP COM ISIN US69351T1060 CUSIP 69351T106	700 000 0 000000	25,445 00	000	20 882 96	4 562 04	0 00	4 562 04

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Trade date Security description Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Trade date Asset ID Broker/Commission Realized gain/loss

Sales

Equities

28 Aug 02	PRAXAIR INC COM CUSIP 74005P104	- 2,900 000	182 252 72	- 138,188 61	24 063 11	24 063 11	0 00	24,063 11		
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 87 00 OTHER CHARGES 4 88	55 980900								
30 Aug 02	PRAXAIR INC COM CUSIP 74005P104	- 1 985 000	111,158 85	- 84,817 12	26 339 53	26 339 53	0 00	26 339 53		
5 Sep 02	BEAR STEARNS, SECURITIES CORP / 58 55 OTHER CHARGES 3 35	56 030000								
30 Aug 02	PRAXAIR INC COM CUSIP 74005P104	- 1 975 000	111,513 83	- 90 650 09	20 863 54	20 863 54	0 00	20 863 54		
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 59 25 OTHER CHARGES 3 38	56 484300								
30 Aug 02	PRAXAIR INC COM CUSIP 74005P104	- 1 040 000	58 271 20	- 42,724 60	15 546 60	15 546 60	0 00	15 546 60		
13 Sep 02	CUSIP 74005P104	0 000000								
14 Aug 02	PRICE T ROWE GROUP INC COM CUSIP 74144T108	- 1,300 000	34 786 82	50 214 85	- 15 427 83	- 15 427 83	0 00	- 15 427 83		
18 Aug 02	SMITH BARNEY INC / 39 00 OTHER CHARGES 1 05	26 789900								
15 Aug 02	PRICE T ROWE GROUP INC COM CUSIP 74144T108	- 1,100 000	30,229 50	- 41 536 55	- 11 307 05	- 11 307 05	0 00	- 11 307 05		
20 Aug 02	SMITH BARNEY INC / 33 00 OTHER CHARGES 82	27 512200								
16 Aug 02	PRICE T ROWE GROUP INC COM CUSIP 74144T108	200 000	5 510 15	- 7 488 58	- 1 958 41	- 1 958 41	0 00	- 1 958 41		
21 Aug 02	SMITH BARNEY INC / 8 00 OTHER CHARGES 17	27 581600								
22 Aug 02	PRICE T ROWE GROUP INC COM CUSIP 74144T108	- 1 600 000	45 709 02	- 57,111 38	- 11,402 34	- 11 402 34	0 00	- 11 402 34		
27 Aug 02	CUSIP 74144T108 UBS WARBURG LLC / 48 00 OTHER CHARGES 1 38	28 598000								
28 Aug 02	PRICE T ROWE GROUP INC COM CUSIP 74144T108	- 800 000	22,368 84	- 24 280 00	- 1 911 16	- 1 911 16	0 00	- 1 911 16		
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 88	27 991900								
30 Aug 02	PRICE T ROWE GROUP INC COM CUSIP 74144T108	- 45 000	1 271 68	- 1 114 20	157 48	157 48	0 00	157 48		
5 Sep 02	BEAR, STEARNS, SECURITIES CORP / 1 35 OTHER CHARGES 04	28 290000								

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 Trade date Asset ID Broker/Commission Realized gain/loss

Sales

Equities

30 Aug 02	PRICE T ROWE GROUP INC COM	CUSIP 74144T108	- 568 000	18,132 21	000	14 014 18	2 118 05	0 00	2 118 05		
5 Sep 02	PRICE T ROWE GROUP INC COM	CUSIP 74144T108	- 789 000	22 320 81	000	19 535 64	2,785 17	0 00	2 785 17		
13 Sep 02	PRICE T ROWE GROUP INC COM	CUSIP 74144T108	- 789 000	22 320 81	000	19 535 64	2,785 17	0 00	2 785 17		
30 Aug 02	PRICE T ROWE GROUP INC COM	CUSIP 74144T108	- 789 000	22 320 81	000	19 535 64	2,785 17	0 00	2 785 17		
6 Feb 02	PRICE T ROWE GROUP INC COM	CUSIP 74144T108	100 000	8 191 58	000	- 2 013 25	6 178 34	0 00	6 178 34		
11 Feb 02	PRICE T ROWE GROUP INC COM	CUSIP 74144T108	100 000	8 191 58	000	- 2 013 25	6 178 34	0 00	6 178 34		
13 Feb 02	PRICE T ROWE GROUP INC COM	CUSIP 74144T108	- 100 000	8 327 01	000	- 2 013 25	6 313 76	0 00	6 313 76		
19 Feb 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 100 000	8 327 01	000	- 2 013 25	6 313 76	0 00	6 313 76		
19 Feb 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 100 000	8 327 01	000	- 2 013 25	6 313 76	0 00	6 313 76		
13 Feb 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 400 000	33 308 06	000	- 8 053 00	25 255 06	0 00	25 255 06		
19 Feb 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 400 000	33 308 06	000	- 8 053 00	25 255 06	0 00	25 255 06		
17 Jun 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 100 000	9 383 71	000	8 403 40	980 31	0 00	980 31		
20 Jun 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 100 000	9 383 71	000	8 403 40	980 31	0 00	980 31		
22 Jul 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	100 000	7 769 78	000	8 403 40	633 64	0 00	633 64		
25 Jul 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	100 000	7 769 78	000	8 403 40	633 64	0 00	633 64		
29 Aug 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 10,400 000	920 257 89	000	423 530 72	496 727 17	0 00	496 727 17		
4 Sep 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 10,400 000	920 257 89	000	423 530 72	496 727 17	0 00	496 727 17		
30 Aug 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 8 279 000	733 933 35	000	165 371 89	568 561 46	0 00	568 561 46		
13 Sep 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 8 279 000	733 933 35	000	165 371 89	568 561 46	0 00	568 561 46		
30 Aug 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 8 858 000	610 132 88	000	- 137 007 58	473 125 30	0 00	473 125 30		
5 Sep 02	PRICE T ROWE GROUP INC COM	CUSIP 742718109	- 8 858 000	610 132 88	000	- 137 007 58	473 125 30	0 00	473 125 30		

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	PROCTER & GAMBLE CO COM CUSIP 742718109 BEAR STEARNS SECURITIES CORP / 7 86 OTHER CHARGES 70	- 282 000 88 850000	23 217 74	000	- 5 233 41	17 984 33	0 00	17 984 33
14 Aug 02 19 Aug 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 00 OTHER CHARGES 72	- 500 000 47 535700	23 752 13	000	18 370 85	5 381 18	0 00	5 381 18
15 Aug 02 20 Aug 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105 CITATION GROUP / 27 00 OTHER CHARGES 87	- 600 000 47 905900	28 715 87	000	- 22,045 14	6 870 53	0 00	6 870 53
15 Aug 02 20 Aug 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105 CITATION GROUP / 8 00 OTHER CHARGES 29	- 200 000 47 905900	9 571 89	000	- 7 348 38	2,223 51	0 00	2 223 51
18 Aug 02 21 Aug 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105 LEHMAN BROTHERS INC / 72 00 OTHER CHARGES 1 13	- 800 000 48 784800	37 354 71	000	- 29 358 32	7 998 39	0 00	7 998 39
20 Aug 02 23 Aug 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105 CREDIT SUISSE FIRST BOSTON CORPORATION / 44 00 OTHER CHARGES 1 58	- 1,100 000 46 846100	51 585 15	000	- 40 338 85	11,256 50	0 00	11,256 50
21 Aug 02 28 Aug 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105 CREDIT SUISSE FIRST BOSTON CORPORATION / 45 00 OTHER CHARGES 1 42	- 1 000 000 47 163500	47,117 08	000	38,648 26	10 468 82	0 00	10 468 82
30 Aug 02 5 Sep 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105 BEAR STEARNS, SECURITIES CORP / 54 78 OTHER CHARGES 2 58	1 828 000 48 520000	84 888 18	000	68,901 54	17 986 64	0 00	17 986 64
30 Aug 02 13 Sep 02 Settled	PROGRESS ENERGY INC COM CUSIP 743263105	- 3 574 000 0 000000	188 262 48	000	127 848 56	38 413 92	0 00	38,413 92

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
29 Aug 02 4 Sep 02 Settled	PROLOGIS CUSIP 743410102 INVESTMENT TECHNOLOGY GROUP INC / 30 00 OTHER CHARGES 76	- 1 000 000 25 018000	24 987 24	000	19 767 50	5 219 74	0 00	5 219 74
30 Aug 02 5 Sep 02 Settled	PROLOGIS CUSIP 743410102 INVESTMENT TECHNOLOGY GROUP INC / 21 00 OTHER CHARGES 53	700 000 24 947900	17 442 00	000	14 448 32	2 993 68	0 00	2 993 68
30 Aug 02 9 Sep 02 Settled	PROTECTIVE LIFE CORP COM CUSIP 743674103	1 400 000 0 000000	45,990 00	000	- 43 263 60	2 726 40	0 00	2 726 40
28 Jun 02 3 Jul 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102 SMITH BARNEY INC / 42 00 OTHER CHARGES 71	700 000 33 550000	23 442 29	000	- 22 089 84	1 352 45	0 00	1 352 45
12 Jul 02 17 Jul 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102 SMITH BARNEY INC / 38 00 OTHER CHARGES 1 13	- 1 200 000 31 200000	37,402 87	000	- 37 301 76	101 11	0 00	101 11
18 Jul 02 23 Jul 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102 UBS WARBURG LLC / 9 00 OTHER CHARGES 29	300 000 31 725000	9 508 21	000	9 325 44	182 77	0 00	182 77
19 Jul 02 24 Jul 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102 UBS WARBURG LLC / 98 40 OTHER CHARGES 2 24	- 2 400 000 30 905000	74,071 36	000	73 941 86	129 50	0 00	129 50
22 Jul 02 25 Jul 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 47	- 2 600 000 31 520000	81,949 53	000	78 690 08	3 259 45	0 00	3 259 45
30 Aug 02 13 Sep 02 Settled	PRUDENTIAL FINL INC COM CUSIP 744320102	- 1,700 000 0 000000	51 340 00	000	- 48 423 80	2 916 20	0 00	2 916 20
1 Mar 02 6 Mar 02 Settled	QUALCOMM INC COM CUSIP 747525103 MORGAN STANLEY & CO INC / 38 00 OTHER CHARGES 63	1,200 000 34 487800	41 348 73	000	95 567 53	- 54 218 80	0 00	54 218 80

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Sales

Equities

5 Mar 02	Settled	QUALCOMM INC COM	CUSIP 747525103	- 800 000	31,140 81	000	- 60,934 08	- 29,793 27	0 00	- 29,793 27			
8 Mar 02	Settled	FIRST UNION CAPITAL MARKETS CLEARANCE	OTHER CHARGES	47	38 926600								
7 Mar 02	Settled	QUALCOMM INC COM	CUSIP 747525103	- 300 000	12,147 17	000	- 22,798 89	- 10 651 72	0 00	- 10 651 72			
12 Mar 02	Settled	FIRST UNION CAPITAL MARKETS CLEARANCE	OTHER CHARGES	19	40 491200								
13 Mar 02	Settled	QUALCOMM INC COM	CUSIP 747525103	- 1 200 000	49,118 48	000	- 90,781 52	- 41,885 08	0 00	- 41,885 08			
18 Mar 02	Settled	GOLDMAN SACHS & COMPANY	OTHER CHARGES	74	40 931000								
25 Jun 02	Settled	QUALCOMM INC COM	CUSIP 747525103	300 000	8 108 68	000	- 22 643 63	- 14 536 95	0 00	- 14,536 95			
29 Jun 02	Settled	PRUDENTIAL SECURITIES INCORP / 9 00	OTHER CHARGES	25	27 053100								
18 Jul 02	Settled	QUALCOMM INC COM	CUSIP 747525103	- 800 000	18 288 10	000	- 45 187 50	- 28 899 40	0 00	- 26,899 40			
23 Jul 02	Settled	GOLDMAN SACHS & COMPANY / 18 00	OTHER CHARGES	58	30 511100								
22 Jul 02	Settled	QUALCOMM INC COM	CUSIP 747525103	- 500 000	14,689 55	000	- 37 658 25	- 22,988 70	0 00	- 22,988 70			
25 Jul 02	Settled	DEUTSCHE BANK SECURITIES INC	OTHER CHARGES	45	29 340000								
30 Aug 02	Settled	QUALCOMM INC COM	CUSIP 747525103	- 5,800 000	160 718 00	000	- 383 506 90	- 222 788 80	0 00	- 222,788 80			
7 Jan 02	Settled	QWEST COMMUNICATIONS INTL INC COM	CUSIP 749121109	- 400 000	5 879 91	000	- 22 321 20	- 16 441 29	0 00	- 16 441 29			
10 Jan 02	Settled	INVESTMENT TECHNOLOGY GROUP INC / 8 00	OTHER CHARGES	09	14 720000								
8 Jan 02	Settled	QWEST COMMUNICATIONS INTL INC COM	CUSIP 749121109	- 1 800 000	28 143 88	000	- 100 445 40	- 74 301 52	0 00	- 74 301 52			
11 Jan 02	Settled	NUTMEG SECURITIES / 45 00	OTHER CHARGES	40	14 549800								
8 Jan 02	Settled	QWEST COMMUNICATIONS INTL INC COM	CUSIP 749121109	- 1,000 000	14,449 78	000	- 55 803 00	- 41 353 22	0 00	- 41,353 22			
11 Jan 02	Settled	INSTINET / 10 00	OTHER CHARGES	22	14 480000								

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			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
10 Jan 02 15 Jan 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 GOLDMAN SACHS & COMPANY / 48 20 OTHER CHARGES 29	- 1,400 000 13 652200	19 066 59	000	76 878 25	57 811 66	0 00	- 57 811 66
10 Jan 02 15 Jan 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 DEUTSCHE BANK SECURITIES INC / 12 00 OTHER CHARGES 05	200 000 13 500000	2 687 95	000	11 160 60	8 472 65	0 00	- 8 472 65
6 Feb 02 11 Feb 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 U S CLEARING CORPORATION / 129 00 OTHER CHARGES 59	4,300 000 8 087400	38 946 23	000	232 594 74	193 648 51	0 00	193 648 51
6 Feb 02 11 Feb 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 INSTINET / 10 00 OTHER CHARGES 14	- 1 000 000 9 240000	9 229 86	000	- 54 264 30	45 034 44	0 00	45 034 44
7 Feb 02 12 Feb 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 CREDIT SUISSE FIRST BOSTON CORPORATION / 245 70 OTHER CHARGES 52	- 3 900 000 8 882600	34 395 82	000	210,608 05	176 212 13	0 00	176 212 13
21 May 02 24 May 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 1 01	6 700 000 4 970000	33 297 99	000	359 646 62	328 348 63	0 00	326 348 63
11 Jun 02 14 Jun 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 BERNSTEIN SANFORD C & CO / 54 60 OTHER CHARGES 20	- 1 400 000 4 725400	6,560 76	000	- 72,616 89	66 056 13	0 00	66 056 13
11 Jun 02 14 Jun 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 LIQUIDNET INC / 18 00 OTHER CHARGES 13	- 900 000 4 660000	4 175 87	000	47 043 90	42 868 03	0 00	42 868 03
12 Jun 02 17 Jun 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 749121109 UBS WARBURG LLC / 33 00 OTHER CHARGES 15	1 100 000 4 401100	4 808 08	000	57 056 12	52 248 06	0 00	52 248 06

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			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

20 Jun 02 25 Jun 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 748121109 LIQUIDNET INC / 52 00 OTHER CHARGES 39	- 2,600 000 4 880000	12,835 81	000	- 134 226 42	- 121 590 81	0 00	- 121 590 81
20 Jun 02 25 Jun 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 748121109 MORGAN STANLEY & CO INC / 87 00 OTHER CHARGES 43	- 2 900 000 4 909200	14,149 25	000	145,009 24	- 130 859 99	0 00	- 130 859 99
26 Jun 02 1 Jul 02 Settled	QWEST COMMUNICATIONS INTL INC COM CUSIP 748121109 CREDIT SUISSE FIRST BOSTON CORPORATION / 528 00 OTHER CHARGES 68	- 13 200 000 1 858400	21,375 42	000	- 200,378 18	179 000 74	0 00	- 179 000 74
28 Aug 02 4 Sep 02 Settled	RATIONAL SOFTWARE CORP COM NEW CUSIP 75409P202 INVESTMENT TECHNOLOGY GROUP INC / 45 00 OTHER CHARGES 31	- 1 500 000 6 758700	10 092 74	000	- 33,272 64	- 23 179 90	0 00	- 23 179 90
30 Aug 02 5 Sep 02 Settled	RATIONAL SOFTWARE CORP COM NEW CUSIP 75409P202 INVESTMENT TECHNOLOGY GROUP INC / 30 93 OTHER CHARGES 21	1 031 000 6 693300	8,869 85	000	- 20 660 21	- 13 790 56	0 00	- 13,790 56
30 Aug 02 13 Sep 02 Settled	RATIONAL SOFTWARE CORP COM NEW CUSIP 75409P202	- 1,269 000 0 000000	8 629 20	000	- 23,178 69	- 14,549 49	0 00	- 14 549 49
30 Aug 02 13 Sep 02 Settled	RAYTHEON CO COM NEW CUSIP 755111507	100 000 0 000000	3 500 00	000	- 2 918 00	582 00	0 00	582 00
22 Jul 02 25 Jul 02 Settled	REGIONS FNCL CORP COM CUSIP 758940100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 28	- 300 000 30 820000	9 185 72	000	8 383 45	- 177 73	0 00	- 177 73
22 Aug 02 27 Aug 02 Settled	REGIONS FNCL CORP COM CUSIP 758940100 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 43	- 400 000 35 699800	14 271 49	000	- 12 388 82	1 882 67	0 00	1 882 67
30 Aug 02 13 Sep 02 Settled	REGIONS FNCL CORP COM CUSIP 758940100	- 1,400 000 0 000000	50 008 00	000	- 41 853 20	8,054 80	0 00	8 054 80

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			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

5 Feb 02 8 Feb 02 Settled	ROCKWELL AUTOMATION CUSIP 773903109 INVESTMENT TECHNOLOGY GROUP INC / 16 00 OTHER CHARGES 23	- 800 000 18 805000	15 027 77	000	- 14 692 67	335 10	0 00	335 10
30 Aug 02 13 Sep 02 Settled	ROCKWELL AUTOMATION CUSIP 773903109	- 5,800 000 0 000000	106 836 00	000	- 98 407 78	8 428 22	0 00	8 428 22
3 Jan 02 8 Jan 02 Settled	ROHM & HAAS CO COM CUSIP 775371107 WEEDEN AND & CO / 48 40 OTHER CHARGES 60	- 1,100 000 36 023600	39 576 98	000	20 170 33	19 406 63	0 00	19 406 63
7 Jan 02 10 Jan 02 Settled	ROHM & HAAS CO COM CUSIP 775371107 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 08	- 100 000 37 810000	3 758 94	000	1 833 67	1 925 27	0 00	1 925 27
29 Aug 02 4 Sep 02 Settled	ROHM & HAAS CO COM CUSIP 775371107 INVESTMENT TECHNOLOGY GROUP INC / 33 00 OTHER CHARGES 1 20	- 1 100 000 35 952300	39,513 33	000	19 822 00	19 691 33	0 00	19 691 33
30 Aug 02 13 Sep 02 Settled	ROHM & HAAS CO COM CUSIP 775371107	1,470 000 0 000000	53 483 30	000	26,436 90	27 058 40	0 00	27 058 40
30 Aug 02 5 Sep 02 Settled	ROHM & HAAS CO COM CUSIP 775371107 INVESTMENT TECHNOLOGY GROUP INC / 21 90 OTHER CHARGES 81	- 730 000 38 807900	26 701 06	000	13 154 60	13,546 48	0 00	13 546 48
29 Aug 02 4 Sep 02 Settled	ROUSE CO COM CUSIP 779273101 INVESTMENT TECHNOLOGY GROUP INC / 15 00 OTHER CHARGES 48	- 500 000 31 760000	15 864 52	000	- 13 830 00	2 034 52	0 00	2 034 52
30 Aug 02 5 Sep 02 Settled	ROUSE CO COM CUSIP 779273101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 30	300 000 32 316700	9 685 71	000	8 298 00	1 387 71	0 00	1 387 71
29 Aug 02 4 Sep 02 Settled	ROWAN COMPANIES INC COM CUSIP 779382100 INVESTMENT TECHNOLOGY GROUP INC / 33 00 OTHER CHARGES 69	- 1,100 000 20 658600	22,690 77	000	19 778 00	2 912 77	0 00	2,912 77

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	ROWAN COMPANIES INC COM CUSIP 779382100 BEAR, STEARNS SECURITIES CORP / 42 OTHER CHARGES 01	14 000 20 580000	287 69	000	- 251 72	35 87	0 00	35 87
30 Aug 02 5 Sep 02 Settled	ROWAN COMPANIES INC COM CUSIP 779382100 INVESTMENT TECHNOLOGY GROUP INC / 23 61 OTHER CHARGES 50	- 787 000 20 791600	18 338 88	000	- 14,150 26	2 188 62	0 00	2 188 62
30 Aug 02 13 Sep 02 Settled	ROWAN COMPANIES INC COM CUSIP 779382100	- 599 000 0 000000	12,327 42	000	10 770 02	1 557 40	0 00	1 557 40
13 Mar 02 18 Mar 02 Settled	S W AIRL CO COM CUSIP 844741108 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 10	- 7,000 000 18 811000	139,374 90	000	131 751 49	7 823 41	0 00	7 823 41
21 May 02 24 May 02 Settled	S W AIRL CO COM CUSIP 844741108 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 15	- 300 000 16 480000	4,948 85	000	- 5 556 08	- 609 21	0 00	- 609 21
24 May 02 30 May 02 Settled	S W AIRL CO COM CUSIP 844741108 CIBC WORLD MARKETS CORP NEW YORK / 17 60 OTHER CHARGES 21	- 400 000 17 009900	6,786 15	000	- 7 378 73	- 593 58	0 00	- 593 58
2 Aug 02 7 Aug 02 Settled	S W AIRL CO COM CUSIP 844741108 MORGAN STANLEY & CO INC / 114 80 OTHER CHARGES 1 10	- 2,800 000 12 989300	38 254 14	000	- 47 537 72	- 11,283 58	0 00	11 283 58
7 Jan 02 10 Jan 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 INVESTMENT TECHNOLOGY GROUP INC / 34 00 OTHER CHARGES 1 04	- 1,700 000 40 773500	69,279 91	000	86 181 36	- 16 901 45	0 00	- 16 901 45
8 Jan 02 11 Jan 02 Settled	SAFEWAY INC COM NEW CUSIP 786514208 NUTMEG SECURITIES / 25 00 OTHER CHARGES 81	- 1 000 000 40 376900	40 351 29	000	- 50,154 48	- 9,803 18	0 00	- 9 803 18

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		

Sales

Equities

18 Jan 02 22 Jan 02 Settled	SAFeway INC COM NEW CUSIP 786514208 THOMAS WEISEL PARTNERS LLC / 8 00 OTHER CHARGES 12	200 000 39 942700	7 882 42	000	9 947 76	- 1 965 34	0 00	1 965 34
18 Jan 02 24 Jan 02 Settled	SAFeway INC COM NEW CUSIP 786514208 SG COWEN AND COMPANY / 3 00 OTHER CHARGES 07	100 000 40 113300	4 008 26	000	4 973 88	- 965 62	0 00	965 62
8 Feb 02 11 Feb 02 Settled	SAFeway INC COM NEW CUSIP 786514208 NUTMEG SECURITIES / 32 50 OTHER CHARGES 81	1 300 000 41 480100	53 890 82	000	64 612 48	- 10 721 66	0 00	- 10 721 66
28 Mar 02 3 Apr 02 Settled	SAFeway INC COM NEW CUSIP 786514208 LEGG MASON WOOD WALKER INC / 15 00 OTHER CHARGES 34	500 000 44 574600	22 271 96	000	24 809 45	2 537 49	0 00	2 537 49
2 Apr 02 5 Apr 02 Settled	SAFeway INC COM NEW CUSIP 786514208 ISI GROUP INC / 3 00 OTHER CHARGES 14	100 000 43 916200	4 388 48	000	4 961 89	573 41	0 00	- 573 41
2 Apr 02 5 Apr 02 Settled	SAFeway INC COM NEW CUSIP 786514208 ISI GROUP INC / 15 00 OTHER CHARGES 67	500 000 43 916200	21 842 43	000	24 609 65	- 2 667 22	0 00	2 667 22
3 Apr 02 8 Apr 02 Settled	SAFeway INC COM NEW CUSIP 786514208 ISI GROUP INC / 15 00 OTHER CHARGES 67	- 500 000 44 034800	22,001 78	000	24 476 45	2 474 87	0 00	2 474 67
4 Apr 02 9 Apr 02 Settled	SAFeway INC COM NEW CUSIP 786514208 ISI GROUP INC / 12 00 OTHER CHARGES 54	400 000 44 064000	17 813 06	000	19 532 20	1 919 14	0 00	1 919 14
4 Apr 02 9 Apr 02 Settled	SAFeway INC COM NEW CUSIP 786514208 ISI GROUP INC / 8 00 OTHER CHARGES 27	- 200 000 44 064000	8 806 53	000	9 790 58	884 05	0 00	984 05

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued interest	Cost	Market	Translation	Total
Sales								
Equities								
8 Apr 02 11 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 788514208 SCOTT & STRINGFELLOW INVESTMENT / 16 40 OTHER CHARGES 53	- 400 000 43 845100	17 441 11	000	- 18 532 20	- 2 091 09	0 00	- 2 091 09
8 Apr 02 12 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 788514208 SCOTT & STRINGFELLOW INVESTMENT / 8 00 OTHER CHARGES 40	- 300 000 44 250000	13 265 60	000	- 14 649 15	- 1 383 55	0 00	1 383 55
11 Apr 02 18 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 788514208 ISI GROUP INC / 12 00 OTHER CHARGES 53	- 400 000 43 228200	17,278 75	000	- 18 460 96	- 2,182 21	0 00	2 182 21
12 Apr 02 17 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 788514208 GOLDMAN SACHS & COMPANY OTHER CHARGES 13	- 100 000 43 178000	4,317 87	000	- 4 849 57	531 90	0 00	- 531 90
16 Apr 02 19 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 788514208 BANC AMERICA SECUR MONTGOMERY DIV / 18 40 OTHER CHARGES 54	- 400 000 44 157800	17 644 18	000	18 345 72	1 701 54	0 00	1 701 54
18 Apr 02 23 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 788514208 ISI GROUP INC / 38 00 OTHER CHARGES 1 78	- 1 300 000 44 744200	58,128 70	000	- 82 873 58	- 4 748 89	0 00	- 4 748 89
23 Apr 02 28 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 788514208 LEGG MASON WOOD WALKER INC / 3 00 OTHER CHARGES 14	- 100 000 44 554600	4,452 32	000	- 4,836 43	- 384 11	0 00	- 384 11
24 Apr 02 29 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 788514208 NEUBERGER AND BERMAN / 21 00 OTHER CHARGES 84	- 700 000 44 282100	30,975 53	000	- 33,855 01	- 2 879 48	0 00	- 2,879 48
25 Apr 02 30 Apr 02 Settled	SAFEWAY INC COM NEW CUSIP 788514208 SMITH BARNEY INC / 8 00 OTHER CHARGES 27	- 200 000 43 558200	8 702 37	000	- 9 672 86	- 870 49	0 00	- 870 49

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Sales									
Equities									
17 Jun 02 20 Jun 02 Settled	SAFeway INC COM NEW CUSIP 786514208 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 37	- 1 500 000 30 340000	45 508 63	000	72 546 45	27 037 82	0 00	- 27 037 82	
18 Jun 02 21 Jun 02 Settled	SAFeway INC COM NEW CUSIP 786514208 NEEDHAM & COMPANY / B 00 OTHER CHARGES 29	- 300 000 31 057200	9,307 87	000	14 509 29	5 201 42	0 00	5 201 42	
28 Jun 02 3 Jul 02 Settled	SAFeway INC COM NEW CUSIP 786514208 STANDARD AND POORS SECURITIES / 135 00 OTHER CHARGES 3 96	- 4 500 000 29 213200	131,320 44	000	216 540 59	85 220 15	0 00	85 220 15	
1 Jul 02 5 Jul 02 Settled	SAFeway INC COM NEW CUSIP 786514208 SMITH BARNEY INC / 30 00 OTHER CHARGES 89	- 1 000 000 29 524000	29 493 11	000	45 814 40	- 16 321 29	0 00	16 321 29	
30 Aug 02 13 Sep 02 Settled	SAFeway INC COM NEW CUSIP 786514208	1 300 000 0 000000	33 566 00	000	57 226 80	23 660 80	0 00	23 660 80	
5 Feb 02 8 Feb 02 Settled	SBC COMMUNICATIONS INC COM CUSIP 78387G103 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	200 000 35 400000	7 075 89	000	11 367 26	4 291 37	0 00	4 291 37	
6 Feb 02 11 Feb 02 Settled	SBC COMMUNICATIONS INC COM CUSIP 78387G103 INSTINET / 2 00 OTHER CHARGES 11	- 200 000 36 010000	7,199 89	000	11 367 26	4 167 37	0 00	4 167 37	
30 Aug 02 13 Sep 02 Settled	SBC COMMUNICATIONS INC COM CUSIP 78387G103	- 22 537 000 0 000000	557 565 38	000	453 770 84	103 794 54	0 00	103 794 54	
30 Aug 02 5 Sep 02 Settled	SBC COMMUNICATIONS INC COM CUSIP 78387G103 BEAR STEARNS SECURITIES CORP / 601 89 OTHER CHARGES 14 85	20 063 000 24 740000	495 741 78	000	794 302 16	- 298 560 38	0 00	298 560 38	
8 Jan 02 11 Jan 02 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 NUTMEG SECURITIES / 25 00 OTHER CHARGES 52	1 000 000 34 552900	34 527 38	000	44 676 30	- 10 146 92	0 00	10 146 92	

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transaction	Total
Sales								
Equities								
8 Jan 02 11 Jan 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 INSTINET / 20 00 OTHER CHARGES 1 04	2 000 000	68,858 96	000	- 89 352 60	- 20 393 64	0 00	- 20 393 64
15 Mar 02 20 Mar 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 CREDIT SUISSE FIRST BOSTON CORPORATION / 18 00 OTHER CHARGES 21	- 400 000	13,355 31	000	- 17 870 52	- 4 515 21	0 00	- 4 515 21
18 Mar 02 21 Mar 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 CREDIT SUISSE FIRST BOSTON CORPORATION / 9 60 OTHER CHARGES 10	- 200 000	8,578 78	000	- 8,884 52	- 2,305 74	0 00	- 2 305 74
18 Mar 02 21 Mar 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 CREDIT SUISSE FIRST BOSTON CORPORATION / 4 80 OTHER CHARGES 05	- 100 000	3,289 39	000	- 4,487 63	- 1,178 24	0 00	- 1 178 24
20 Mar 02 25 Mar 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 FOX PITT BELTON / 21 00 OTHER CHARGES 34	- 700 000	22,345 87	000	- 30 918 23	- 8 572 26	0 00	- 8,572 28
1 Apr 02 4 Apr 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 CREDIT SUISSE FIRST BOSTON CORPORATION / 30 00 OTHER CHARGES 83	- 1 000 000	30 650 67	000	- 44 168 90	13 518 23	0 00	13 518 23
18 Apr 02 19 Apr 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 FERRIS BAKER WATTS, INC / 18 00 OTHER CHARGES 53	- 600 000	17,556 01	000	- 26 501 34	- 8 845 33	0 00	8,845 33
18 Apr 02 23 Apr 02 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 FIRST TENNESSEE SECURITIES / 60 00 OTHER CHARGES 82	- 1 000 000	30 234 98	000	44 168 80	- 13 933 82	0 00	- 13 933 92

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Trade date Security description Asset ID Broker/Commission Trade Status Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Sales

Trade date	Security description	Asset ID	Broker/Commission	Trade Status	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total	Realized gain/loss
29 Apr 02	SCHERING-PLOUGH CORP COM	CUSIP 806605101	MERRILL LYNCH PIERCE FENNER & SMITH / 58 40	Settled	- 1 200 000	34 504 23	- 52 085 32	17 581 09	0 00	17 581 09	0 00	0 00	17 581 09	
	OTHER CHARGES													
9 May 02	SCHERING-PLOUGH CORP COM	CUSIP 806605101	UNTERBERG HARRIS / 12 00	Settled	400 000	11 287 65	15,832 84	4 545 19	0 00	4 545 19	0 00	0 00	4 545 19	
	OTHER CHARGES													
15 May 02	SCHERING PLOUGH CORP COM	CUSIP 806605101	LAZARD FRERES & CO / 3 00	Settled	- 100 000	2 815 28	- 3 958 21	- 1 142 93	0 00	- 1 142 93	0 00	0 00	- 1 142 93	
	OTHER CHARGES													
20 May 02	SCHERING-PLOUGH CORP COM	CUSIP 806605101	SMITH BARNEY INC / 57 40	Settled	- 1 400 000	38,831 48	55,414 84	18 583 46	0 00	18 583 46	0 00	0 00	- 18 583 46	
	OTHER CHARGES													
21 May 02	SCHERING PLOUGH CORP COM	CUSIP 806605101	DEUTSCHE BANK SECURITIES INC	Settled	2 400 000	63 334 09	94 891 57	- 31 557 48	0 00	- 31,557 48	0 00	0 00	- 31,557 48	
	OTHER CHARGES													
22 May 02	SCHERING PLOUGH CORP COM	CUSIP 806605101	SIMMONS & COMPANY INTL / 6 00	Settled	- 200 000	5 315 95	7 899 44	2 583 49	0 00	2 583 49	0 00	0 00	- 2 583 49	
	OTHER CHARGES													
22 May 02	SCHERING PLOUGH CORP COM	CUSIP 806605101	SIMMONS & COMPANY INTL / 9 00	Settled	- 300 000	7 873 93	11 849 16	3 875 23	0 00	3 875 23	0 00	0 00	- 3 875 23	
	OTHER CHARGES													
23 May 02	SCHERING PLOUGH CORP COM	CUSIP 806605101	SIMMONS & COMPANY INTL / 12 00	Settled	- 400 000	10 520 44	- 15 798 89	5 278 45	0 00	5 278 45	0 00	0 00	- 5 278 45	
	OTHER CHARGES													
28 May 02	SCHERING PLOUGH CORP COM	CUSIP 806605101	MERRILL LYNCH PIERCE FENNER & SMITH / 81 90	Settled	2 100 000	55,802 45	81 478 93	25 676 48	0 00	25 676 48	0 00	0 00	25 676 48	
	OTHER CHARGES													

The Northern Trust Company

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Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Realized gain/loss

Sales

Equities

31 May 02	Settled	SCHERING-PLOUGH CORP COM	CUSIP 806605101	GOLDMAN SACHS & COMPANY / 3 00	OTHER CHARGES 08	28 417200	- 100 000	2 838 64	- 3 748 12	- 1,107 48	0 00	- 1,107 48
5 Jun 02	Settled	SCHERING-PLOUGH CORP COM	CUSIP 806605101	GOLDMAN SACHS & COMPANY / 159 00	OTHER CHARGES 4 22	28 417200	5,300 000	139 847 84	- 188 736 12	- 48 888 18	0 00	- 48 888 18
31 May 02	Settled	SCHERING-PLOUGH CORP COM	CUSIP 806605101	MERRILL LYNCH PIERCE FENNER & SMITH /	OTHER CHARGES 89 00	24 468700	- 2 200 000	53,732 71	52 215 84	1 516 87	0 00	1 516 87
11 Jun 02	Settled	SCHERING-PLOUGH CORP COM	CUSIP 806605101	MERRILL LYNCH PIERCE FENNER & SMITH /	OTHER CHARGES 1 63	24 305000	- 1 500 000	38 391 80	21 148 12	15 243 78	0 00	15 243 78
7 Jun 02	Settled	SCHERING-PLOUGH CORP COM	CUSIP 806605101	MERRILL LYNCH PIERCE FENNER & SMITH /	OTHER CHARGES 64 50	24 305000	- 2,200 000	53 147 75	- 31 017 25	22,130 50	0 00	22,130 50
10 Jun 02	Settled	SCHERING-PLOUGH CORP COM	CUSIP 806605101	ROBB, PECK MCCOY CLEARING CORP / 88 00	OTHER CHARGES 1 81	24 188800	- 10 700 000	246 856 00	- 194 848 74	52 107 28	0 00	52 107 28
30 Aug 02	Settled	SCHERING-PLOUGH CORP COM	CUSIP 806605101	SCHERING-PLOUGH CORP COM	OTHER CHARGES 0 000000	0 000000	- 5 100 000	87,922 67	143 818 83	- 55,896 96	0 00	- 55 896 96
7 Jan 02	Settled	SCHERING-PLOUGH CORP COM	CUSIP 808513105	INVESTMENT TECHNOLOGY GROUP INC / 102 00	OTHER CHARGES 1 33	17 260000	- 2,500 000	36 801 84	- 55,108 54	- 18 204 60	0 00	- 18 204 60
13 Mar 02	Settled	SCHERING-PLOUGH CORP COM	CUSIP 808513105	GOLDMAN SACHS & COMPANY	OTHER CHARGES 58	14 761000	- 2,100 000	26 098 01	- 44 604 00	- 18,505 98	0 00	- 18,505 98
12 Apr 02	Settled	SCHERING-PLOUGH CORP COM	CUSIP 808513105	GOLDMAN SACHS & COMPANY	OTHER CHARGES 78	12 428000						

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
25 Jun 02 28 Jun 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 GOLDMAN SACHS & COMPANY / 13 20 OTHER CHARGES 14	- 400 000	4 605 94	000	- 8 496 00	3 890 06	0 00	3 890 06
2 Jul 02 8 Jul 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 UBS WARBURG LLC / 84 00 OTHER CHARGES 93	- 2 800 000	30 741 39	000	59 472 00	28 730 61	0 00	28 730 61
8 Jul 02 11 Jul 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 BANC AMERICA SECUR MONTGOMERY DIV / 27 00 OTHER CHARGES 31	- 900 000	10 086 44	000	- 19 116 00	9 029 56	0 00	9 029 56
9 Jul 02 12 Jul 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 BANC AMERICA SECUR MONTGOMERY DIV / 87 00 OTHER CHARGES 95	- 2,900 000	31 335 87	000	58 979 95	27 644 08	0 00	27 644 08
22 Jul 02 25 Jul 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 46	- 1 600 000	15 151 54	000	- 32 096 00	- 16 944 46	0 00	16 944 46
14 Aug 02 18 Aug 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 UBS WARBURG LLC / 90 00 OTHER CHARGES 77	- 3 000 000	25 326 43	000	57 320 34	31 993 91	0 00	31 993 91
29 Aug 02 4 Sep 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 INVESTMENT TECHNOLOGY GROUP INC / 258 00 OTHER CHARGES 2 38	- 8 600 000	78 132 94	000	122 269 89	44 136 95	0 00	44,136 95
30 Aug 02 13 Sep 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105	8 951 000	82 170 18	000	- 118 087 37	- 33 917 19	0 00	33 917 19
30 Aug 02 5 Sep 02 Settled	SCHWAB CHARLES CORP COM NEW CUSIP 808513105 INVESTMENT TECHNOLOGY GROUP INC / 172 47 OTHER CHARGES 1 62	5 749 000	53 488 80	000	77 710 83	24 222 03	0 00	24 222 03

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 13 Sep 02 Settled	SEARS ROEBUCK & CO COM CUSIP 812387108	- 2 008 000 0 000000	91,429 59	000	- 104 831 83	- 13 402 04	0 00	- 13 402 04
30 Aug 02 5 Sep 02 Settled	SEARS ROEBUCK & CO COM CUSIP 812387108 BEAR, STEARNS, SECURITIES CORP / 53 73 OTHER CHARGES 2 48	- 1 791 000 45 510000	81 452 22	000	- 83 878 79	- 12,528 57	0 00	- 12,528 57
7 Jan 02 10 Jan 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 10	- 200 000 32 525000	6 500 90	000	11 716 92	- 5 216 02	0 00	- 5,216 02
8 Jan 02 11 Jan 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 INSTINET / 3 00 OTHER CHARGES 15	- 300 000 32 490000	9,743 85	000	- 17 575 38	- 7 831 53	0 00	- 7,831 53
8 Jan 02 11 Jan 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 KNIGHT SECURITIES L P OTHER CHARGES 20	- 400 000 32 660000	13,063 80	000	- 23 433 84	- 10 370 04	0 00	- 10 370 04
5 Feb 02 8 Feb 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 11	- 200 000 34 937500	6,983 39	000	- 11 716 92	- 4 733 53	0 00	- 4 733 53
8 Feb 02 11 Feb 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 INSTINET / 9 00 OTHER CHARGES 48	- 900 000 33 715000	30 334 04	000	52 066 67	- 21 732 63	0 00	- 21 732 63
28 Feb 02 5 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 UBS WARBURG LLC / 31 20 OTHER CHARGES 28	- 600 000 28 183200	16 866 48	000	33 603 13	- 16 736 67	0 00	- 16 736 67
28 Feb 02 5 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 UBS WARBURG LLC / 15 60 OTHER CHARGES 13	- 300 000 28 163200	8,433 23	000	17 179 69	8 746 48	0 00	- 8 746 48
1 Mar 02 8 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 HERZOG161 OTHER CHARGES 35	- 800 000 29 024500	23 219 25	000	- 44 300 00	- 21 080 75	0 00	- 21 080 75

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
4 Mar 02 7 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 HERZOG161 OTHER CHARGES 1 22	- 2 600 000	80 774 54	000	- 122 040 10	- 41 265 56	0 00	- 41 265 56
5 Mar 02 8 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 HERZOG161 OTHER CHARGES 30	- 600 000	19 634 34	000	20 064 06	429 72	0 00	429 72
6 Mar 02 11 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 HERZOG161 OTHER CHARGES 30	- 800 000	19 683 72	000	20 064 06	380 34	0 00	380 34
13 Mar 02 18 Mar 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 GOLDMAN SACHS & COMPANY OTHER CHARGES 84	1 600 000	55 824 76	000	- 51 096 76	4 728 00	0 00	4 728 00
23 Apr 02 26 Apr 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 UBS WARBURG LLC / 3 00 OTHER CHARGES 08	- 100 000	2,504 31	000	2 742 16	237 85	0 00	237 85
21 May 02 24 May 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 19	300 000	6 275 81	000	8 226 48	1 950 87	0 00	1 950 87
17 Jun 02 20 Jun 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 89	- 4 000 000	62,558 11	000	- 81 521 08	- 18 962 97	0 00	- 18 962 97
22 Jul 02 25 Jul 02 Settled	SIEBEL SYS INC COM CUSIP 826170102 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 14	500 000	4 469 86	000	8 475 45	4 005 59	0 00	4 005 59
17 Jun 02 20 Jun 02 Settled	SMUCKER J M CO COM NEW CUSIP 832696405 GOLDMAN SACHS & COMPANY OTHER CHARGES 58	- 520 000	18 584 24	000	5 902 67	12 681 57	0 00	12 681 57
30 Aug 02 13 Sep 02 Settled	SOUTHTRUST CORP COM CUSIP 844730101	- 8 140 000	181 113 60	000	- 150 734 92	10 378 68	0 00	10 378 68

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ\FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Shares/PAR Price Transaction amount Accrued Interest Market Transition Total
 Settle date Asset ID Broker/Commission Realized gain/loss

Sales

Equities

30 Aug 02	SOUTHTRUST CORP COM CUSIP 844730101	- 1,560,000	40,888.36	000	- 38,679.73	2,206.63		2,206.63	
5 Sep 02	BEAR, STEARNS, SECURITIES CORP / 46 80 OTHER CHARGES 1 24	26,240,000		000					
22 Jul 02	SPRINT CORP COM CUSIP 852061100	- 8,100,000	81,284.25	000	- 180,032.40	- 88,748.15		- 88,748.15	
25 Jul 02	DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 75	11,270,000		000					
30 Aug 02	SPRINT CORP COM CUSIP 852061100	- 11,600,000	134,560.00	000	- 152,747.36	- 18,187.36		- 18,187.36	
13 Sep 02	SPRINT CORP PCS COM SER 1 OTHER CHARGES 1 12	- 8,042,000	23,854.29	000	- 89,746.87	- 75,892.58		- 75,892.58	
30 Aug 02	SPRINT CORP PCS COM SER 1 INVESTMENT TECHNOLOGY GROUP INC / 181 26 CUSIP 852081508	- 32,158,000	127,345.68	000	272,735.83	- 145,390.25		- 145,390.25	
30 Aug 02	SPRINT CORP PCS COM SER 1 OTHER CHARGES 73	0,000,000		000					
4 Sep 02	SPRINT CORP PCS COM SER 1 CUSIP 852081508	- 9,100,000	38,837.50	000	- 183,414.80	- 146,577.40		- 146,577.40	
29 Aug 02	SPRINT CORP PCS COM SER 1 INVESTMENT TECHNOLOGY GROUP INC / 273 00 CUSIP 852081508	- 9,100,000	38,837.50	000	- 183,414.80	- 146,577.40		- 146,577.40	
5 Sep 02	SPRINT CORP PCS COM SER 1 INVESTMENT TECHNOLOGY GROUP INC / 181 26 CUSIP 852081508	- 8,042,000	23,854.29	000	- 89,746.87	- 75,892.58		- 75,892.58	
30 Aug 02	SPRINT CORP PCS COM SER 1 OTHER CHARGES 1 12	- 32,158,000	127,345.68	000	272,735.83	- 145,390.25		- 145,390.25	
30 Aug 02	SPRINT CORP PCS COM SER 1 OTHER CHARGES 73	0,000,000		000					
8 Sep 02	SFX CORP COM CUSIP 784635104	- 500,000	54,300.00	000	- 48,427.60	5,872.40		5,872.40	
17 Jun 02	ST JUDE MED INC COM CUSIP 780848103	- 800,000	72,123.82	000	- 34,160.22	37,963.60		37,963.60	
20 Jun 02	GOLDMAN SACHS & COMPANY OTHER CHARGES 2 18	80,140,000		000					
30 Aug 02	ST JUDE MED INC COM CUSIP 780848103	- 1,123,000	41,786.83	000	- 20,134.75	21,652.08		21,652.08	
13 Sep 02	ST JUDE MED INC COM CUSIP 780848103	0,000,000		000					

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL
Account number 2602475

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

30 Aug 02 5 Sep 02 Settled	ST JUDE MED INC COM CUSIP 790849103 BEAR STEARNS, SECURITIES CORP / 110 31 OTHER CHARGES 4 12	3 877 000 37 210000	136 706 74	000	69 781 74	66 925 00	0 00	66 925 00
30 Aug 02 13 Sep 02 Settled	ST STR CORP COM CUSIP 857477103	- 2 000 000 0 000000	86 640 00	000	- 89 660 00	- 3 020 00	0 00	- 3 020 00
8 Jan 02 11 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 NUTMEG SECURITIES / 17 50 OTHER CHARGES 34	700 000 31 786900	22 232 99	000	- 20 302 94	1 930 05	0 00	1 930 05
8 Jan 02 11 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 INSTINET / 10 00 OTHER CHARGES 48	- 1 000 000 32 000000	31,889 52	000	29 004 20	2 985 32	0 00	2 985 32
22 Jan 02 25 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 EDWARDS A G / 12 00 OTHER CHARGES 10	200 000 30 842200	6 156 34	000	5 800 84	355 50	0 00	355 50
23 Jan 02 28 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 CREDIT SUISSE FIRST BOSTON CORPORATION / 32 00 OTHER CHARGES 37	- 800 000 30 614500	24 459 23	000	23 203 36	1 255 87	0 00	1 255 87
23 Jan 02 28 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00 OTHER CHARGES 14	- 300 000 30 814500	9,172 21	000	8 701 26	470 95	0 00	470 95
24 Jan 02 29 Jan 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 19	- 400 000 30 798900	12 307 37	000	11 601 68	705 69	0 00	705 69

Portfolio Statement
 1 JAN 02 - 31 DEC 02
 Account number 2602475 Account Name ZZ-FREEDOM FORUM, INC JP MOR-SL

Investment Transaction Detail

<u>Trade date</u>	<u>Security description</u>	<u>Shares/PAR</u>	<u>Price</u>	<u>Transaction amount</u>	<u>Accrued interest</u>	<u>Cost</u>	<u>Market</u>	<u>Transaction</u>	<u>Total</u>
<u>Settle date</u>	<u>Asset ID</u>								
<u>Trade Status</u>	<u>Broker/Commission</u>								

Sales

Equities

24 Jan 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203	- 200 000	6,153 68	000	- 5 800 84	352 84	0 00	352 84
Settled	INVESTMENT TECHNOLOGY GROUP INC / 6 00 OTHER CHARGES 10							
29 Jan 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203	- 200 000	6,297 64	000	- 5 800 94	486 80	0 00	486 80
Settled	INVESTMENT TECHNOLOGY GROUP INC / 5 00 OTHER CHARGES 10							
31 Jan 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203	- 200 000	31 513700	000	- 5 800 94	486 80	0 00	486 80
Settled	OTHER CHARGES 10							
30 Jan 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203	- 1 800 000	58 299 32	000	- 51,279 70	7,019 62	0 00	7 019 62
Settled	RAYMOND JAMES / 84 80 OTHER CHARGES 88							
20 Feb 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203	- 100 000	3 441 78	000	2 832 26	609 52	0 00	609 52
Settled	LAZARD FRERES & CO / 3 00 OTHER CHARGES 08							
28 Feb 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203	- 700 000	25 035 75	000	- 19,825 82	5 209 93	0 00	5 209 93
Settled	LEHMAN BROTHERS INC / 21 00 OTHER CHARGES 38							
19 Aug 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203	- 1,000 000	28,084 91	000	- 28 302 25	- 2 217 34	0 00	- 2 217 34
Settled	SMITH BARNEY INC / 30 00 OTHER CHARGES 79							
19 Aug 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203	- 300 000	7 934 07	000	- 8 498 78	582 71	0 00	- 582 71
Settled	OTHER CHARGES 24							
21 Aug 02	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203	800 000	21 323 67	000	- 21 890 64	588 97	0 00	- 588 97
Settled	JONES & ASSOCIATES / 40 00 OTHER CHARGES 65							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

22 Aug 02 27 Aug 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 JONES & ASSOCIATES / 4 90 OTHER CHARGES 09	100 000 27 640000	2 759 01	000	2 661 00	98 01	0 00	98 01
30 Aug 02 13 Sep 02 Settled	STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203	- 100 000 0 000000	2 578 00	000	2 661 00	83 00	0 00	- 83 00
30 Aug 02 13 Sep 02 Settled	STRYKER CORP COM CUSIP 863667101	1 258 000 0 000000	70 913 46	000	73 264 66	2 351 20	0 00	2 351 20
30 Aug 02 5 Sep 02 Settled	STRYKER CORP COM CUSIP 863667101 BEAR STEARNS SECURITIES CORP / 52 26 OTHER CHARGES 2 96	- 1 742 000 58 376000	98 141 32	000	101 452 34	3 311 02	0 00	3 311 02
1 Feb 02 6 Feb 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 HERZOG161 OTHER CHARGES 08	500 000 10 458600	5 229 22	000	373 52	4 855 70	0 00	4 855 70
5 Feb 02 8 Feb 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 INVESTMENT TECHNOLOGY GROUP INC / 78 00 OTHER CHARGES 61	- 3 900 000 10 356000	40 309 79	000	- 2 913 42	37 396 37	0 00	37 396 37
6 Feb 02 11 Feb 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 HERZOG161 OTHER CHARGES 98	- 6 600 000 9 692000	63 966 24	000	4 930 41	59 035 83	0 00	59 035 83
13 Mar 02 18 Mar 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 GOLDMAN SACHS & COMPANY OTHER CHARGES 19	1 300 000 9 441000	12 273 11	000	- 971 14	11 301 97	0 00	11 301 97
21 May 02 24 May 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 87	4 200 000 6 820000	28 643 13	000	33 776 40	5 133 27	0 00	5 133 27
29 Aug 02 4 Sep 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 INVESTMENT TECHNOLOGY GROUP INC / 27 00 OTHER CHARGES 11	800 000 3 900000	3 482 89	000	7 237 80	- 3 754 91	0 00	- 3 754 91

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 13 Sep 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104	- 46 951 000 0 000000	173 249 19	000	- 68 389 22	104 859 97	0 00	104 859 97
30 Aug 02 11 Sep 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 BEAR, STEARNS, SECURITIES CORP / 35 91 OTHER CHARGES 14	- 1 197 000 3 690000	4,380 88	000	9 826 29	5 245 40	0 00	- 5 245 40
30 Aug 02 5 Sep 02 Settled	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104 INVESTMENT TECHNOLOGY GROUP INC / 18 58 OTHER CHARGES 07	- 552 000 3 739800	2,047 74	000	4 439 18	2 391 44	0 00	- 2,391 44
30 Aug 02 13 Sep 02 Settled	SUN TR BANKS INC COM CUSIP 867914103	- 3 311 000 0 000000	223,525 61	000	- 189 794 12	33 731 49	0 00	33 731 49
30 Aug 02 5 Sep 02 Settled	SUN TR BANKS INC COM CUSIP 867914103 BEAR STEARNS SECURITIES CORP / 35 87 OTHER CHARGES 2 42	- 1,189 000 87 510000	80 231 30	000	- 80 405 97	174 67	0 00	- 174 67
30 Aug 02 9 Sep 02 Settled	SYMANTEC CORP COM CUSIP 871503108	- 200 000 0 000000	5 720 00	000	6 332 00	612 00	0 00	612 00
7 Jan 02 10 Jan 02 Settled	SYSCO CORP COM CUSIP 871829107 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES U8	- 200 000 25 602500	5 118 42	000	5 015 70	100 72	0 00	100 72
11 Apr 02 18 Apr 02 Settled	SYSCO CORP COM CUSIP 871829107 CREDIT SUISSE FIRST BOSTON CORPORATION / 41 00 OTHER CHARGES 89	- 1,000 000 29 230900	29 189 02	000	- 25,016 75	4 172 27	0 00	4,172 27
12 Apr 02 17 Apr 02 Settled	SYSCO CORP COM CUSIP 871829107 GOLDMAN SACHS & COMPANY OTHER CHARGES 2 39	- 2 700 000 29 388000	79,345 21	000	67 294 10	12 051 11	0 00	12 051 11
27 Jun 02 2 Jul 02 Settled	SYSCO CORP COM CUSIP 871829107 MORGAN STANLEY & CO INC / 24 00 OTHER CHARGES 64	- 800 000 28 211300	20 944 40	000	- 19 852 21	1 092 19	0 00	1 092 19

Portfolio Statement

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	
Sales								
Equities								
19 Jul 02 24 Jul 02 Settled	SYSKO CORP COM CUSIP 871829107 GOLDMAN SACHS & COMPANY / 72 00 OTHER CHARGES 1 63	2 400 000 22 495200	53 914 85	000	59 452 86	5 538 01	0 00	5 538 01
22 Jul 02 25 Jul 02 Settled	SYSKO CORP COM CUSIP 871829107 GOLDMAN SACHS & COMPANY / 69 00 OTHER CHARGES 1 58	- 2 300 000 22 441800	51 545 58	000	56 860 14	5 314 56	0 00	5 314 56
30 Aug 02 5 Sep 02 Settled	SYSKO CORP COM CUSIP 871829107 BEAR STEARNS SECURITIES CORP / 34 38 OTHER CHARGES 98	- 1 148 000 28 360000	32 465 20	000	28 194 75	4 270 45	0 00	4 270 45
30 Aug 02 13 Sep 02 Settled	SYSKO CORP COM CUSIP 871829107	7 554 000 0 000000	214 231 44	000	184 697 40	29 534 04	0 00	29 534 04
7 Jan 02 10 Jan 02 Settled	TARGET CORP COM CUSIP 87612E106 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 38	- 600 000 41 970000	25 169 62	000	9 935 82	15 233 80	0 00	15 233 80
8 Jan 02 11 Jan 02 Settled	TARGET CORP COM CUSIP 87612E106 NUTMEG SECURITIES / 47 50 OTHER CHARGES 1 20	- 1,800 000 41 963200	79 681 38	000	31 463 43	48 217 95	0 00	48 217 95
30 Aug 02 13 Sep 02 Settled	TARGET CORP COM CUSIP 87612E106	8 625 000 0 000000	226 575 00	000	91 267 27	135 307 73	0 00	135 307 73
30 Aug 02 5 Sep 02 Settled	TARGET CORP COM CUSIP 87612E106 BEAR STEARNS, SECURITIES CORP / 353 25 OTHER CHARGES 12 13	- 11 775 000 34 200000	402 339 62	000	233 953 19	168 386 43	0 00	168 386 43
30 Aug 02 9 Sep 02 Settled	TCF FNCL CORP COM CUSIP 872275102	2 000 000 0 000000	87 200 00	000	93 804 18	3 395 82	0 00	3 395 82
14 Mar 02 19 Mar 02 Settled	TECO ENERGY INC COM CUSIP 872375100 WEEDEN AND & CO / 15 00 OTHER CHARGES 20	- 500 000 26 366900	13,188 25	000	14 356 25	1,188 00	0 00	1 188 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Cost Market Translation Total Realized gain/loss

Sales

Equities

15 Mar 02	TECO ENERGY INC COM	CUSIP 872375100		- 2 800 000	67,798 40	000	000	74 838 00	8 840 60	0 00	6 840 60	
20 Mar 02	INVESTMENT TECHNOLOGY GROUP INC / 65 00			26 101700								
18 Mar 02	TECO ENERGY INC COM	CUSIP 872375100		- 500 000	12 965 80	000	000	14 348 75	- 1 382 95	0 00	1 382 95	
21 Mar 02	GOLDMAN SACHS & COMPANY / 15 00	CUSIP 872375100		25 982000								
6 Feb 02	TELABS INC COM	CUSIP 879664100		1,500 000	20 330 54	000	000	- 26 077 85	- 5,747 41	0 00	- 5 747 41	
11 Feb 02	CIBC WORLD MARKETS CORP NEW YORK	CUSIP 879664100										
11 Feb 02	OTHER CHARGES			13 553900								
6 Feb 02	TELABS INC COM	CUSIP 879664100		- 2 500 000	33,461 89	000	000	43 463 25	10 001 26	0 00	- 10 001 26	
11 Feb 02	INSTINET / 25 00			13 395000								
29 Aug 02	TEMPLE INLAND INC COM	CUSIP 879868107		- 1 400 000	70 941 88	000	000	74 732 81	3 790 93	0 00	- 3,790 93	
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 42 00			50 704300								
30 Aug 02	TEMPLE INLAND INC COM	CUSIP 879868107		- 338 000	17 288 70	000	000	- 16,210 82	1 077 88	0 00	1 077 88	
13 Sep 02	OTHER CHARGES			0 000000								
30 Aug 02	TEMPLE INLAND INC COM	CUSIP 879868107		- 20 000	1 022 36	000	000	- 1 000 04	22 32	0 00	22 32	
5 Sep 02	BEAR STEARNS SECURITIES CORP / 60	CUSIP 879868107		51 150000								
30 Aug 02	TEMPLE INLAND INC COM	CUSIP 879868107		- 842 000	48,385 01	000	000	- 45 750 80	2 644 21	0 00	2 644 21	
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 28 28			51 408300								
30 Aug 02	OTHER CHARGES			1 48								
8 Jan 02	TENET HEALTHCARE CORP COM	CUSIP 880336100		- 100 000	8 248 90	000	000	- 1 781 00	4,487 90	0 00	4 487 90	
11 Jan 02	INSTINET / 1 00			62 500000								
8 Feb 02	TENET HEALTHCARE CORP COM	CUSIP 880336100		- 200 000	12 874 80	000	000	- 3 562 00	8 412 80	0 00	8 412 80	
11 Feb 02	NUTMEG SECURITIES / 5 00			84 900000								
	OTHER CHARGES			20								

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Equities

13 Mar 02 18 Mar 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 GOLDMAN SACHS & COMPANY OTHER CHARGES 48	500 000 63 401000	31 700 02	000	8 905 00	22 795 02	0 00	22 795 02
2 Apr 02 5 Apr 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 SMITH BARNEY INC / 8 60 OTHER CHARGES 41	- 200 000 68 098100	13 810 21	000	3 562 00	10 048 21	0 00	10 048 21
2 Apr 02 5 Apr 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 SMITH BARNEY INC / 8 60 OTHER CHARGES 41	- 200 000 68 098100	13 810 21	000	3,562 00	10 048 21	0 00	10 048 21
9 Apr 02 12 Apr 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 LEERINK SWANN & CO / IPO / 10 00 OTHER CHARGES 43	200 000 69 889500	13 987 47	000	3 562 00	10 425 47	0 00	10 425 47
12 Apr 02 17 Apr 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 GOLDMAN SACHS & COMPANY OTHER CHARGES 22	- 100 000 69 928000	6 892 58	000	1 781 00	5 211 58	0 00	5 211 58
29 Apr 02 2 May 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 CANTOR FITZGERALD & CO / 6 00 OTHER CHARGES 45	200 000 74 191600	14 831 87	000	3 562 00	11 269 87	0 00	11 269 87
10 Jun 02 13 Jun 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 CREDIT SUISSE FIRST BOSTON CORPORATION / 3 00 OTHER CHARGES 23	- 100 000 76 076100	7 604 38	000	- 1 781 00	5 823 38	0 00	5 823 38
22 Jul 02 25 Jul 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 25	- 200 000 41 310000	8 261 75	000	2 374 67	5 887 08	0 00	5 887 08
30 Aug 02 13 Sep 02 Settled	TENET HEALTHCARE CORP COM CUSIP 88033G100	3 114 000 0 000000	146,887 38	000	36 973 56	109 913 82	0 00	109 913 82

Account number 2602475
 Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

1 JAN 02 - 31 DEC 02

Portfolio Statement

Investment Transaction Detail

Realized gain/loss

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total
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Sales

Equities

30 Aug 02	TENET HEALTHCARE CORP COM	CUSIP 88033G100		5 988 000	282 171 54	- 71 073 77	211 097 77	0 00	211 097 77		0 00	211 097 77
5 Sep 02	BEAR STEARNS SECURITIES CORP / 179 58			47 170000								
13 Sep 02	OTHER CHARGES			8 50								
30 Aug 02	TERADYNE INC COM	CUSIP 880770102		- 1 400 000	17,710 00	- 46 111 50	- 28,401 50	0 00	28 401 50		0 00	28 401 50
8 May 02	TJX COS INC COM NEW	CUSIP 872540109		- 300 000	13 171 91	- 7 943 51	5 228 40	0 00	5 228 40		0 00	5 228 40
13 May 02	ISI GROUP INC / 9 00			43 937700								
16 May 02	OTHER CHARGES			40								
16 May 02	BRIDGE TRADING COMPANY / 42 00			20 589000								
13 May 02	TJX COS INC COM NEW	CUSIP 872540109		- 500 000	10 279 19	- 5 989 62	4 289 57	0 00	4 289 57		0 00	4 289 57
16 May 02	BRIDGE TRADING COMPANY / 15 00			20 589000								
13 May 02	OTHER CHARGES			31								
4 Jun 02	TJX COS INC COM NEW	CUSIP 872540109		- 1,400 000	28,671 83	15 694 77	12 977 06	0 00	12 977 06		0 00	12 977 06
7 Jun 02	CITATION GROUP / 51 80			20 517500								
15 Jul 02	OTHER CHARGES			87								
15 Jul 02	TJX COS INC COM NEW	CUSIP 872540109		100 000	1,828 03	1 071 31	756 72	0 00	756 72		0 00	756 72
18 Jul 02	LEHMAN BROTHERS INC / 3 00			18 310900								
24 Jul 02	TJX COS INC COM NEW	CUSIP 872540109		- 200 000	3 413 11	- 2 142 63	1 270 48	0 00	1 270 48		0 00	1 270 48
29 Jul 02	SMITH BARNET INC / 8 80			17 109100								
18 Aug 02	OTHER CHARGES			11								
18 Aug 02	TJX COS INC COM NEW	CUSIP 872540109		- 200 000	4 122 71	2,142 63	1 980 08	0 00	1 980 08		0 00	1 980 08
22 Aug 02	JONES & ASSOCIATES / 8 40			20 656200								
21 Aug 02	OTHER CHARGES			13								
21 Aug 02	TJX COS INC COM NEW	CUSIP 872540109		- 2,000 000	40,569 77	- 19 285 40	21 284 37	0 00	21 284 37		0 00	21 284 37
28 Aug 02	UBS WARBURG LLC / 60 00			20 315500								
21 Aug 02	OTHER CHARGES			1 23								

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Account number 2602475
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Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			Total
Settle date	Asset ID		Principal	Accrued Interest	Cost	Market	Transaction	
Trade Status	Broker/Commission	Price						

Sales

Equities

29 Aug 02	TJX COS INC COM NEW	- 10 700 000	211 219 12	000	69 970 52	141 248 60	0 00	141 248 60
4 Sep 02	CUSIP 872540109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 321 00	19 770700						
	OTHER CHARGES 6 37							
30 Aug 02	TJX COS INC COM NEW	3,524 000	69 704 72	000	- 25 852 92	43 851 80	0 00	43 851 80
13 Sep 02	CUSIP 872540109							
Settled		0 000000						
30 Aug 02	TJX COS INC COM NEW	25 000	493 73	000	148 75	344 98	0 00	344 98
5 Sep 02	CUSIP 872540109							
Settled	BEAR STEARNS, SECURITIES CORP / 75	19 780000						
	OTHER CHARGES 02							
30 Aug 02	TJX COS INC COM NEW	7 151 000	143 445 45	000	42 548 27	100 897 18	0 00	100 897 18
5 Sep 02	CUSIP 872540109							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 214 53	20 090100						
	OTHER CHARGES 4 33							
29 Aug 02	TORCHMARK CORP COM	- 2 700 000	99 439 62	000	95 072 10	4 367 52	0 00	4 367 52
4 Sep 02	CUSIP 891027104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 81 00	36 880600						
	OTHER CHARGES 3 00							
30 Aug 02	TORCHMARK CORP COM	1 807 000	67 602 89	000	61 195 28	6 407 61	0 00	6 407 61
5 Sep 02	CUSIP 891027104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 54 21	37 442800						
	OTHER CHARGES 2 04							
30 Aug 02	TORCHMARK CORP COM	- 793 000	29 618 55	000	24 952 30	4 666 25	0 00	4 666 25
13 Sep 02	CUSIP 891027104							
Settled		0 000000						
20 Aug 02	TRAVELERS PPTY CAS CORP NEW CL A	- 4 100 000	69 436 32	000	55 432 00	14 004 32	0 00	14 004 32
23 Aug 02	CUSIP 89420G109							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION /	16 981200						
	184 50							
	OTHER CHARGES 2 10							
20 Aug 02	TRAVELERS PPTY CAS CORP NEW CL A	700 000	11 854 98	000	10 354 44	1 500 54	0 00	1 500 54
23 Aug 02	CUSIP 89420G109							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION /	16 981200						
	31 50							
	OTHER CHARGES 36							

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Sales									
Equities									
29 Aug 02 4 Sep 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 INVESTMENT TECHNOLOGY GROUP INC / 150 00 OTHER CHARGES 2 28	5 000 000 15 105900	75 377 22	000	- 73 297 38	2 079 84	0 00	2 079 84	
30 Aug 02 5 Sep 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 INVESTMENT TECHNOLOGY GROUP INC / 99 00 OTHER CHARGES 1 55	- 3,300 000 15 559100	51,244 48	000	- 44 818 00	6,828 48	0 00	6 828 48	
11 Sep 02 11 Sep 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109	- 0 260 0 000000	4 05	000	0 27	3 78	0 00	3 78	
23 Sep 02 28 Sep 02 Settled	TRAVELERS PPTY CAS CORP NEW CL A CUSIP 89420G109 INVESTMENT TECHNOLOGY GROUP INC / 114 57 OTHER CHARGES 1 46	3,818 000 12 700000	48 385 27	000	18 218 59	32 166 68	0 00	32,166 68	
11 Sep 02 11 Sep 02 Settled	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G406	0 880 0 000000	14 97	000	0 99	13 98	0 00	13 98	
23 Sep 02 28 Sep 02 Settled	TRAVELERS PPTY CAS CORP NEW CL B CUSIP 89420G406 INVESTMENT TECHNOLOGY GROUP INC / 235 38 OTHER CHARGES 3 04	7,848 000 12 850000	100,582 68	000	- 48 652 30	51 930 38	0 00	51,930 38	
29 Aug 02 4 Sep 02 Settled	TRIBUNE CO COM CUSIP 896047107 INVESTMENT TECHNOLOGY GROUP INC / 160 00 OTHER CHARGES 7 51	- 6 000 000 41 582400	249 306 89	000	- 271,676 68	- 22 369 79	0 00	27 369 79	
30 Aug 02 13 Sep 02 Settled	TRIBUNE CO COM CUSIP 896047107	- 1,918 000 0 000000	79 999 78	000	- 73 580 53	6 419 25	0 00	6 419 25	
30 Aug 02 5 Sep 02 Settled	TRIBUNE CO COM CUSIP 896047107 INVESTMENT TECHNOLOGY GROUP INC / 120 98 OTHER CHARGES 5 10	4 032 000 42 001800	169 225 20	000	165 538 38	3 685 82	0 00	3 685 82	
30 Aug 02 5 Sep 02 Settled	TRIBUNE CO COM CUSIP 896047107 BEAR, STEARNS SECURITIES CORP / 1 50 OTHER CHARGES 07	- 50 000 41 710000	2 083 83	000	- 2 180 85	- 97 02	0 00	97 02	

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
<i>Sales</i>									
Equities									
24 Apr 02 29 Apr 02 Settled	TX INSTRS INC COM CUSIP 882508104 NEEDHAM & COMPANY / 15 00 OTHER CHARGES 49	500 000 32 408200	18 188 61	000	16 540 92	352 31	0 00		352 31
21 May 02 24 May 02 Settled	TX INSTRS INC COM CUSIP 882508104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 65	- 700 000 30 550000	21 384 35	000	22 707 30	1 322 95	0 00		1 322 95
24 May 02 30 May 02 Settled	TX INSTRS INC COM CUSIP 882508104 GOLDMAN SACHS & COMPANY / 12 00 OTHER CHARGES 37	- 400 000 30 013200	11 992 91	000	12 975 60	982 69	0 00		982 69
22 Jul 02 25 Jul 02 Settled	TX INSTRS INC COM CUSIP 882508104 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 2 60	3 700 000 23 260000	86 059 40	000	113 049 98	26 990 58	0 00		26 990 58
29 Jul 02 1 Aug 02 Settled	TX INSTRS INC COM CUSIP 882508104 CITATION GROUP / 12 00 OTHER CHARGES 28	400 000 22 752500	9 088 72	000	- 11 783 24	2 694 52	0 00		2 694 52
29 Aug 02 4 Sep 02 Settled	TX INSTRS INC COM CUSIP 882508104 INVESTMENT TECHNOLOGY GROUP INC / 108 00 OTHER CHARGES 2 18	3 600 000 20 061300	72 110 50	000	53 047 95	19 062 55	0 00		18 062 55
30 Aug 02 13 Sep 02 Settled	TX INSTRS INC COM CUSIP 882508104	- 15,089 000 0 000000	297 253 30	000	88 895 07	208 358 23	0 00		208 358 23
30 Aug 02 5 Sep 02 Settled	TX INSTRS INC COM CUSIP 882508104 BEAR STEARNS SECURITIES CORP / 55 17 OTHER CHARGES 1 10	1 839 000 19 700000	36,172 03	000	10 875 39	25 286 64	0 00		25 286 64
30 Aug 02 5 Sep 02 Settled	TX INSTRS INC COM CUSIP 882508104 INVESTMENT TECHNOLOGY GROUP INC / 74 16 OTHER CHARGES 1 49	- 2 472 000 18 943500	49 224 68	000	14 618 79	34 605 89	0 00		34 605 89
30 Jul 02 2 Aug 02 Settled	TXU CORP COM CUSIP 873168108 FACTSET DATA SYSTEMS / 66 00 OTHER CHARGES 1 43	- 1 100 000 43 058700	47 294 94	000	- 38 079 66	11 215 28	0 00		11 215 28

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Account number 2602475
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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Principal Market Realized gain/loss

Trade Status Broker/Commission Shares/PAR Price Transaction amount Accrued Interest Principal Market Total

Sales

Equities

29 Aug 02	UN PAC CORP COM	CUSIP 807818108	- 800 000	54 079 81	000	55 025 10	- 845 18	0 00	- 945 19
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 27 00	OTHER CHARGES 1 63	60 120600						
30 Aug 02	UN PAC CORP COM	CUSIP 907818108	- 558 000	33 785 03	000	- 33,470 32	294 71	0 00	294 71
5 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 16 68	OTHER CHARGES 1 02	60 780300						
30 Aug 02	UN PAC CORP COM	CUSIP 807818108	- 1,644 000	89,544 20	000	- 86,981 35	2,582 85	0 00	2 582 85
30 Apr 02	UN PLANTERS CORP COM	CUSIP 908068108	- 900 000	44 989 82	000	- 39 131 50	5 858 32	0 00	5 858 32
3 May 02	WEEDEN AND & CO / 27 00	OTHER CHARGES 1 38	50 020200						
1 May 02	UN PLANTERS CORP COM	CUSIP 908068108	700 000	34 940 35	000	- 30 187 64	4 752 71	0 00	4 752 71
6 May 02	WEEDEN AND & CO / 21 00	OTHER CHARGES 1 08	49 946300						
2 May 02	UN PLANTERS CORP COM	CUSIP 908068108	- 1 100 000	54 882 15	000	- 44,910 13	10 052 02	0 00	10 052 02
7 May 02	WEEDEN AND & CO / 55 00	OTHER CHARGES 1 68	50 017100						
22 Jul 02	UN PLANTERS CORP COM	CUSIP 908068108	- 900 000	24 812 25	000	- 23 859 66	952 59	0 00	952 59
25 Jul 02	DEUTSCHE BANK SECURITIES INC	OTHER CHARGES 75	27 570000						
24 Jul 02	UN PLANTERS CORP COM	CUSIP 908068108	- 600 000	18 014 77	000	- 16 906 44	108 33	0 00	108 33
28 Jul 02	CITATION GROUP / 18 00	OTHER CHARGES 49	28 722100						
13 Aug 02	UN PLANTERS CORP COM	CUSIP 908068108	- 300 000	9,128 86	000	7 953 22	1 175 74	0 00	1,175 74
18 Aug 02	UBS WARBURG LLC / 9 00	OTHER CHARGES 28	30 460800						
29 Aug 02	UNITED DOMINION REAL ESTATE COM	CUSIP 910187102	- 1 000 000	16 366 50	000	- 16 641 38	- 274 88	0 00	274 88
4 Sep 02	INVESTMENT TECHNOLOGY GROUP INC / 30 00	OTHER CHARGES 50	16 397000						

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
30 Aug 02 5 Sep 02 Settled	UNITED DOMINION REAL ESTATE COM CUSIP 910107102 INVESTMENT TECHNOLOGY GROUP INC / 21 00 OTHER CHARGES 35	700 000 16 491400	11 522 83	000	11 579 61	56 98	0 00	56 98
30 Aug 02 13 Sep 02 Settled	UNITED PARCEL SVC INC CL B CUSIP 911312106	7 891 000 0 000000	504 313 81	000	- 480 128 06	24,185 75	0 00	24 185 75
30 Aug 02 5 Sep 02 Settled	UNITED PARCEL SVC INC CL B CUSIP 911312106 BEAR STEARNS SECURITIES CORP / 195 27 OTHER CHARGES 12 53	- 6 509 000 63 910000	415 782 39	000	- 415 438 38	344 01	0 00	344 01
7 Jan 02 10 Jan 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 91324P102 INVESTMENT TECHNOLOGY GROUP INC / 24 00 OTHER CHARGES 1 28	1 200 000 69 592500	83 485 74	000	80 394 00	3 091 74	0 00	3 091 74
8 Jan 02 11 Jan 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 91324P102 NUTMEG SECURITIES / 5 00 OTHER CHARGES 21	- 200 000 69 090000	13 812 79	000	- 13 399 00	413 79	0 00	413 79
17 Jun 02 20 Jun 02 Settled	UNITEDHEALTH GROUP INC COM CUSIP 91324P102 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 70	600 000 93 940000	56 362 30	000	43 544 00	12 818 30	0 00	12 818 30
29 Aug 02 4 Sep 02 Settled	UNUMPROVIDENT CORP COM CUSIP 91529Y106 INVESTMENT TECHNOLOGY GROUP INC / 102 00 OTHER CHARGES 2 35	3 400 000 22 925300	77 841 67	000	96 560 41	18 718 74	0 00	18 718 74
30 Aug 02 5 Sep 02 Settled	UNUMPROVIDENT CORP COM CUSIP 91529Y106 INVESTMENT TECHNOLOGY GROUP INC / 66 42 OTHER CHARGES 1 55	- 2 214 000 23 198300	51 293 07	000	53 189 98	1 896 91	0 00	1 896 91
30 Aug 02 13 Sep 02 Settled	UNUMPROVIDENT CORP COM CUSIP 91529Y106	1 586 000 0 000000	38 731 76	000	31 133 18	5 598 58	0 00	5 598 58
29 Aug 02 4 Sep 02 Settled	US BANCORP CUSIP 902973304 INVESTMENT TECHNOLOGY GROUP INC / 750 00 OTHER CHARGES 15 85	- 25 000 000 21 192000	528 034 05	000	- 510 058 72	18 975 33	0 00	18 975 33

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Sales

Equities

30 Aug 02	US BANCORP	CUSIP 802873304	OTHER CHARGES	10 82	- 18 622 000	358,710 22	000	- 297 561 39	61 148 83	61 148 83	0 00	61 148 83	
5 Sep 02	US BANCORP	CUSIP 802873304	INVESTMENT TECHNOLOGY GROUP INC / 498 66	21 811100	- 21 811100								
30 Aug 02	US BANCORP	CUSIP 902973304	OTHER CHARGES		- 12 178 000	261,705 22	000	- 212 195 68	49 509 56	49 509 56	0 00	49 509 56	
30 Aug 02	US BANCORP	CUSIP 902973304	OTHER CHARGES		0 000000								
30 Aug 02	US BANCORP	CUSIP 902873304	OTHER CHARGES	20	300 000	6,437 80	000	- 5 577 82	859 98	859 98	0 00	859 98	
5 Sep 02	US BANCORP	CUSIP 902873304	BEAR, STEARNS, SECURITIES CORP / 9 00	21 490000	- 21 490000								
30 Aug 02	UTD STS STL CORP NEW COM	CUSIP 812809108	OTHER CHARGES		- 645 000	8 855 85	000	- 13 358 98	- 4 504 13	4 504 13	0 00	- 4 504 13	
13 Sep 02	UTD STS STL CORP NEW COM	CUSIP 812809108	OTHER CHARGES		0 000000								
30 Aug 02	UTD STS STL CORP NEW COM	CUSIP 812809108	BEAR STEARNS SECURITIES CORP / 154 65	13 730000	- 5 155 000	70,621 38	000	- 110 981 38	- 40,360 02	40 360 02	0 00	- 40 360 02	
5 Sep 02	UTD STS STL CORP NEW COM	CUSIP 812809108	OTHER CHARGES	2 14	13 730000								
29 Aug 02	UTD TECHNOLOGIES CORP COM	CUSIP 813017109	INVESTMENT TECHNOLOGY GROUP INC / 222 00	13 05	- 7 400 000	433 055 67	000	- 514 114 08	- 81 058 41	81 058 41	0 00	- 81 058 41	
4 Sep 02	UTD TECHNOLOGIES CORP COM	CUSIP 813017109	OTHER CHARGES		58 552800								
30 Aug 02	UTD TECHNOLOGIES CORP COM	CUSIP 813017108	BEAR STEARNS, SECURITIES CORP / 3 63	59 380000	- 121 000	7,182 34	000	- 8 056 91	- 874 57	874 57	0 00	- 874 57	
5 Sep 02	UTD TECHNOLOGIES CORP COM	CUSIP 813017108	OTHER CHARGES		59 380000								
30 Aug 02	UTD TECHNOLOGIES CORP COM	CUSIP 813017109	INVESTMENT TECHNOLOGY GROUP INC / 149 01	8 87	- 4 967 000	297 593 80	000	- 327 514 82	- 29 921 02	29 921 02	0 00	- 29 921 02	
5 Sep 02	UTD TECHNOLOGIES CORP COM	CUSIP 813017109	OTHER CHARGES		59 946000								
30 Aug 02	UTD TECHNOLOGIES CORP COM	CUSIP 813017109	OTHER CHARGES		- 3 012 000	178,882 68	000	- 175 438 42	3 444 26	3 444 26	0 00	- 3 444 26	
13 Sep 02	UTD TECHNOLOGIES CORP COM	CUSIP 813017109	OTHER CHARGES		0 000000								
18 May 02	VALERO ENERGY CORP COM STK NEW	CUSIP 81813Y100	OTHER CHARGES	25	- 200 000	8 290 77	000	- 9 622 58	- 1 331 81	1 331 81	0 00	- 1 331 81	
21 May 02	VALERO ENERGY CORP COM STK NEW	CUSIP 81813Y100	CREDIT SUISSE FIRST BOSTON CORPORATION /	8 20	41 501100								
18 May 02	VALERO ENERGY CORP COM STK NEW	CUSIP 81813Y100	OTHER CHARGES		41 501100								

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

20 May 02 23 May 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 CREDIT SUISSE FIRST BOSTON CORPORATION / 10 80 OTHER CHARGES 37	300 000 40 469700	12 129 74	000	14 433 87	2 304 13	0 00	2 304 13
5 Jun 02 10 Jun 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 LEHMAN BROTHERS INC / 30 00 OTHER CHARGES 58	500 000 38 300000	19 118 42	000	23 635 01	4 515 59	0 00	- 4 515 59
8 Jun 02 11 Jun 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 LEHMAN BROTHERS INC / 9 00 OTHER CHARGES 35	- 300 000 37 748400	11 315 17	000	13 834 80	2 519 63	0 00	2 519 63
13 Jun 02 18 Jun 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 DEUTSCHE BANK SECURITIES INC / 20 00 OTHER CHARGES 56	500 000 36 951600	18 455 24	000	21 603 92	3 148 68	0 00	3 148 68
17 Jun 02 20 Jun 02 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 GOLDMAN SACHS & COMPANY OTHER CHARGES 1 29	1 100 000 38 710000	42 579 71	000	46 614 32	4 034 61	0 00	4 034 61
5 Feb 02 8 Feb 02 Settled	VERISIGN INC COM CUSIP 92343E102 INVESTMENT TECHNOLOGY GROUP INC / 12 00 OTHER CHARGES 28	600 000 27 875000	16 712 74	000	24 009 00	7 296 26	0 00	- 7 296 26
6 Feb 02 11 Feb 02 Settled	VERISIGN INC COM CUSIP 92343E102 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 00 OTHER CHARGES 20	500 000 25 477100	12 723 35	000	19 337 00	- 6 613 65	0 00	6 613 65
12 Mar 02 15 Mar 02 Settled	VERISIGN INC COM CUSIP 92343E102 LEHMAN BROTHERS INC OTHER CHARGES 05	100 000 30 322800	3 032 23	000	3 778 00	- 745 77	0 00	745 77
13 Mar 02 18 Mar 02 Settled	VERISIGN INC COM CUSIP 92343E102 GOLDMAN SACHS & COMPANY OTHER CHARGES 27	- 600 000 29 471000	17,682 33	000	22 041 00	4 358 67	0 00	4 358 67

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Sales

Equities

20 Mar 02	Settled	VERISIGN INC COM	CUSIP 82343E102	OTHER CHARGES / 12 00	17	27 043500	10 805 23	14,694 00	- 3 888 77	0 00	- 3 888 77	- 3 888 77	
25 Mar 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823436108	GOLDMAN SACHS & COMPANY	12 00	14 248 87	14 248 87	- 28 052 34	- 13,803 67	0 00	13 803 67		
28 Jan 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823436108	THOMAS WEISEL PARTNERS LLC	22	47 498300				0 00			
31 Jan 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823436108	CANTOR FITZGERALD & CO	13	42 438900	8,487 65	- 18 701 56	- 10 213 91	0 00	- 10 213 91		
13 Mar 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823436108	VERITAS SOFTWARE CORP COM	1 14	1 800 000	75,672 68	- 163 345 81	- 87 673 15	0 00	- 87 673 15		
18 Mar 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823436108	GOLDMAN SACHS & COMPANY	1 14	42 041000				0 00			
19 Jun 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823436108	VERITAS SOFTWARE CORP COM	1 33	- 2 400 000	44 063 87	142 732 84	- 98 668 77	0 00	- 98 668 77		
24 Jul 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823436108	UBS WARBURG LLC / 72 00	1 33	18 390500				0 00			
30 Aug 02	Settled	VERITAS SOFTWARE CORP COM	CUSIP 823436108	VERITAS SOFTWARE CORP COM		- 2 500 000	40 475 00	89 029 70	48 554 70	0 00	- 48 554 70		
7 Jan 02	Settled	VERIZON COMMUNICATIONS COM	CUSIP 82343V104	INVESTMENT TECHNOLOGY GROUP INC / 4 00	18	- 200 000	10 197 84	- 19 627 14	429 30	0 00	- 429 30		
8 Jan 02	Settled	VERIZON COMMUNICATIONS COM	CUSIP 82343V104	OTHER CHARGES		- 100 000	4,988 42	- 5 313 57	- 325 15	0 00	- 325 15		
11 Jan 02	Settled	VERIZON COMMUNICATIONS COM	CUSIP 82343V104	NUTMEG SECURITIES / 2 50	08	49 810000				0 00			
14 Jan 02	Settled	VERIZON COMMUNICATIONS COM	CUSIP 82343V104	MERRILL LYNCH PIERCE FENNER & SMITH /	23	- 300 000	15,042 64	- 15,374 57	- 331 83	0 00	- 331 83		
17 Jan 02	Settled	VERIZON COMMUNICATIONS COM	CUSIP 82343V104	OTHER CHARGES		50 185800				0 00			

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			Principal	Accrued Interest		Market	Translation	Total

Sales

Equities

29 Aug 02 4 Sep 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 92343V104 INVESTMENT TECHNOLOGY GROUP INC / 378 00 OTHER CHARGES 11 65	- 12 600 000 30 714600	388 614 31	000	568 785 56	182 171 25	0 00	182 171 25
30 Aug 02 5 Sep 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 92343V104 BEAR STEARNS SECURITIES CORP / 123 42 OTHER CHARGES 3 84	- 4 114 000 31 000000	127 406 74	000	118 951 70	8 455 04	0 00	8 455 04
30 Aug 02 13 Sep 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 92343V104	17,347 000 0 000000	537 757 00	000	398 379 16	139 377 84	0 00	139 377 84
30 Aug 02 5 Sep 02 Settled	VERIZON COMMUNICATIONS COM CUSIP 92343V104 INVESTMENT TECHNOLOGY GROUP INC / 253 17 OTHER CHARGES 7 63	8 439 000 30 021800	253 093 17	000	- 210 873 86	42 219 31	0 00	42 219 31
22 Aug 02 27 Aug 02 Settled	VERTEX PHARMACEUTICALS INC COM CUSIP 92532F100 PRUDENTIAL SECURITIES INCORP / 42 90 OTHER CHARGES 77	- 1,100 000 23 178500	25 452 68	000	51 165 75	- 25 713 07	0 00	- 25,713 07
30 Aug 02 9 Sep 02 Settled	VERTEX PHARMACEUTICALS INC COM CUSIP 92532F100	- 2,200 000 0 000000	43 780 00	000	88 292 16	44 512 16	0 00	44 512 16
8 Jan 02 11 Jan 02 Settled	VIACOM COM CL B CUSIP 925524308 BANC AMERICA SECUR MONTGOMERY DIV / 3 00 OTHER CHARGES 07	100 000 45 728500	4,569 78	000	5 295 75	725 97	0 00	725 97
14 Feb 02 20 Feb 02 Settled	VIACOM COM CL B CUSIP 925524308 MORGAN STANLEY & CO INC / 64 50 OTHER CHARGES 1 00	- 1 500 000 44 260000	66 324 50	000	78 829 10	- 12 504 60	0 00	12 504 60
14 Feb 02 20 Feb 02 Settled	VIACOM COM CL B CUSIP 925524308 MORGAN STANLEY & CO INC / 90 30 OTHER CHARGES 1 40	- 2 100 000 44 260000	92,854 30	000	108 585 28	15 740 98	0 00	15 740 98
13 Mar 02 18 Mar 02 Settled	VIACOM COM CL B CUSIP 925524308 GOLDMAN SACHS & COMPANY OTHER CHARGES 15	- 200 000 48 811000	8 722 05	000	- 10 289 50	567 45	0 00	567 45

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
12 Apr 02 17 Apr 02 Settled	VIACOM COM CL B CUSIP 925524308 GOLDMAN SACHS & COMPANY OTHER CHARGES 30	- 200 000 48 828000	9,785 30	000	- 10 289 50	- 524 20	0 00	- 524 20
29 Aug 02 4 Sep 02 Settled	VIACOM COM CL B CUSIP 925524308 INVESTMENT TECHNOLOGY GROUP INC / 207 00 OTHER CHARGES 8 31	- 6 900 000 38 885400	275 683 95	000	- 343 630 34	- 87 846 39	0 00	- 87 846 39
30 Aug 02 5 Sep 02 Settled	VIACOM COM CL B CUSIP 925524308 BEAR, STEARNS SECURITIES CORP / 84 74 OTHER CHARGES 3 87	- 3,158 000 40 700000	128,431 89	000	- 149,614 57	- 21 182 58	0 00	21 182 58
30 Aug 02 13 Sep 02 Settled	VIACOM COM CL B CUSIP 925524308	- 11 260 000 0 000000	458 282 00	000	449 724 57	8 557 43	0 00	8 557 43
30 Aug 02 5 Sep 02 Settled	VIACOM COM CL B CUSIP 925524308 INVESTMENT TECHNOLOGY GROUP INC / 137 48 OTHER CHARGES 5 60	4,582 000 40 558100	185,684 98	000	- 209 220 01	23 535 02	0 00	- 23 535 02
30 Aug 02 13 Sep 02 Settled	VISTEON CORP COM CUSIP 92839U107	- 6 300 000 0 000000	71,757 00	000	- 123,505 88	51 748 88	0 00	51 748 88
17 Jun 02 20 Jun 02 Settled	VITESSE SEMICONDUCTOR CORP COM CUSIP 928497106 GOLDMAN SACHS & COMPANY OTHER CHARGES 46	- 3,800 000 3 940000	14,971 54	000	- 54 849 40	- 39 877 88	0 00	- 39 877 88
8 Jan 02 11 Jan 02 Settled	VORNADO RLTY TR COM CUSIP 929042109 NUTMEG SECURITIES / 15 00 OTHER CHARGES 38	600 000 42 087100	25,238 88	000	23 490 00	1 748 88	0 00	1 748 88
22 Jul 02 25 Jul 02 Settled	VORNADO RLTY TR COM CUSIP 929042109 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 36	300 000 39 770000	11 930 64	000	14 151 60	2 220 96	0 00	2 220 96
31 Jan 02 5 Feb 02 Settled	WA MUT INC COM CUSIP 839322103 SMITH BARNEY INC / 28 00 OTHER CHARGES 41	- 800 000 33 715200	28 843 75	000	29 692 32	- 2 748 57	0 00	2 748 57

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
1 Feb 02 6 Feb 02 Settled	WA MUT INC COM CUSIP 939322103 SMITH BARNEY INC / 15 20 OTHER CHARGES 21	- 400 000 33 853600	13 526 03	000	- 14 846 16	1 320 13	0 00	1 320 13
6 Feb 02 11 Feb 02 Settled	WA MUT INC COM CUSIP 939322103 JEFFERIES & COMPANY / 84 00 OTHER CHARGES 1 37	2,800 000 32 501100	80 917 71	000	95 828 80	4 911 09	0 00	4 911 09
18 Mar 02 21 Mar 02 Settled	WA MUT INC COM CUSIP 939322103 UBS WARBURG LLC / 30 00 OTHER CHARGES 52	1 000 000 34 243900	34,213 38	000	31 132 04	3 081 34	0 00	3 081 34
12 Apr 02 17 Apr 02 Settled	WA MUT INC COM CUSIP 939322103 GOLDMAN SACHS & COMPANY OTHER CHARGES 68	600 000 37 618000	22 570 12	000	18 662 52	3 907 60	0 00	3 907 60
13 Aug 02 18 Aug 02 Settled	WA MUT INC COM CUSIP 939322103 UBS WARBURG LLC / 54 00 OTHER CHARGES 2 06	- 1 800 000 37 894900	68 154 78	000	68 017 32	137 44	0 00	137 44
14 Aug 02 19 Aug 02 Settled	WA MUT INC COM CUSIP 939322103 UBS WARBURG LLC / 48 00 OTHER CHARGES 1 77	1 800 000 36 607700	58 522 55	000	53 632 00	4 890 55	0 00	4 890 55
30 Aug 02 5 Sep 02 Settled	WA MUT INC COM CUSIP 939322103 BEAR STEARNS, SECURITIES CORP / 568 79 OTHER CHARGES 21 51	18 893 000 37 810000	713 756 03	000	284 631 39	429 124 64	0 00	429 124 64
30 Aug 02 13 Sep 02 Settled	WA MUT INC COM CUSIP 939322103	- 6 207 000 0 000000	234 686 87	000	35 247 31	199 439 36	0 00	199 439 36
7 Jan 02 10 Jan 02 Settled	WACHOVIA CORP 2ND NEW COM CUSIP 829903102 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 10	- 200 000 32 425000	6,480 90	000	- 4 576 00	1 904 90	0 00	1 904 90
8 Jan 02 11 Jan 02 Settled	WACHOVIA CORP 2ND NEW COM CUSIP 829903102 NUTMEG SECURITIES / 15 00 OTHER CHARGES 29	600 000 31 980600	19 173 07	000	13 728 00	5 445 07	0 00	5 445 07

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PA Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Realized gain/loss

Sales

Equities

31 Jan 02	WACHOVIA CORP 2ND NEW COM	CUSIP 829903102	SMITH BARNY INC / 38 00	OTHER CHARGES	50	32 862700	- 1,000 000	32 824 20	22 880 00	9 844 20	0 00	9 944 20
5 Feb 02	WACHOVIA CORP 2ND NEW COM	CUSIP 829903102	SMITH BARNY INC / 28 80	OTHER CHARGES	40	32 603700	- 800 000	28 053 76	- 18 304 00	7,749 76	0 00	7 749 76
1 Feb 02	WACHOVIA CORP 2ND NEW COM	CUSIP 829903102	SMITH BARNY INC / 28 80	OTHER CHARGES	50	32 603700	- 800 000	28 053 76	- 18 304 00	7,749 76	0 00	7 749 76
8 Feb 02	WACHOVIA CORP 2ND NEW COM	CUSIP 829903102	SMITH BARNY INC / 28 80	OTHER CHARGES	40	32 603700	- 800 000	28 053 76	- 18 304 00	7,749 76	0 00	7 749 76
13 Sep 02	WACHOVIA CORP 2ND NEW COM	CUSIP 829903102					- 10 504 000	387,072 40	- 210 213 27	178 859 13	0 00	178 859 13
30 Aug 02	WACHOVIA CORP 2ND NEW COM	CUSIP 829903102					- 198 000	7,216 50	- 4 462 03	2 754 47	0 00	2 754 47
5 Sep 02	WACHOVIA CORP 2ND NEW COM	CUSIP 829903102	BEAR STEARNS SECURITIES CORP / 5 88	OTHER CHARGES	22	36 850000	- 300 000	18,346 84	- 16 470 39	1 878 45	0 00	1 878 45
12 Apr 02	WAL-MART STORES INC COM	CUSIP 831142103	GOLDMAN SACHS & COMPANY	OTHER CHARGES	58	81 158000	- 300 000	17 474 47	- 16 484 25	990 22	0 00	990 22
17 Jun 02	WAL-MART STORES INC COM	CUSIP 831142103	GOLDMAN SACHS & COMPANY	OTHER CHARGES	53	58 250000	- 300 000	17 474 47	- 16 484 25	990 22	0 00	990 22
20 Jun 02	WAL-MART STORES INC COM	CUSIP 831142103	GOLDMAN SACHS & COMPANY	OTHER CHARGES	53	58 250000	- 300 000	17 474 47	- 16 484 25	990 22	0 00	990 22
15 Jul 02	WAL-MART STORES INC COM	CUSIP 831142103	LEHMAN BROTHERS INC / 119 00	OTHER CHARGES	29	51 681100	- 13 800 000	732 201 80	163 118 00	569 085 80	0 00	569 085 80
28 Aug 02	WAL-MART STORES INC COM	CUSIP 831142103	INVESTMENT TECHNOLOGY GROUP INC / 414 00	OTHER CHARGES	22 08	53 089700	- 9 287 000	486 655 47	108 535 94	387 119 53	0 00	387 119 53
4 Sep 02	WAL-MART STORES INC COM	CUSIP 831142103	INVESTMENT TECHNOLOGY GROUP INC / 414 00	OTHER CHARGES	22 08	53 089700	- 9 287 000	486 655 47	108 535 94	387 119 53	0 00	387 119 53
30 Aug 02	WAL-MART STORES INC COM	CUSIP 831142103	BEAR STEARNS SECURITIES CORP / 23 84	OTHER CHARGES	1 29	53 480000	- 788 000	42,651 81	8 432 36	33 219 45	0 00	33,219 45
5 Sep 02	WAL-MART STORES INC COM	CUSIP 831142103	BEAR STEARNS SECURITIES CORP / 23 84	OTHER CHARGES	1 29	53 480000	- 788 000	42,651 81	8 432 36	33 219 45	0 00	33,219 45
30 Aug 02	WAL-MART STORES INC COM	CUSIP 831142103	INVESTMENT TECHNOLOGY GROUP INC / 278 01	OTHER CHARGES	14 88	53 625600	- 9 287 000	486 655 47	108 535 94	387 119 53	0 00	387 119 53
5 Sep 02	WAL-MART STORES INC COM	CUSIP 831142103	INVESTMENT TECHNOLOGY GROUP INC / 278 01	OTHER CHARGES	14 88	53 625600	- 9 287 000	486 655 47	108 535 94	387 119 53	0 00	387 119 53

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Trade Status

Settle date Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Transaction Total

Realized gain/loss

Sales

Equities

30 Aug 02	WAL MART STORES INC COM	CUSIP 931142103	- 28 335 000	1 515 355 80	000	- 313 946 20	1 201 409 60	0 00	1 201 409 60	Settled
5 Feb 02	WALGREEN CO COM	CUSIP 831422109	- 200 000	7 381 88	000	8 181 04	809 16	0 00	809 16	Settled
8 Feb 02	INVESTMENT TECHNOLOGY GROUP INC / 4 00	CUSIP 831422109	36 930000							Settled
6 Feb 02	WALGREEN CO COM	CUSIP 931422109	2,200 000	81,876 41	000	89 254 28	7 577 87	0 00	7 577 87	Settled
11 Feb 02	ORMES CAPITAL MARKETS INC / 66 00	CUSIP 931422109								Settled
14 Aug 02	WALGREEN CO COM	CUSIP 931422109	300 000	11 051 72	000	11 921 70	869 98	0 00	869 98	Settled
19 Aug 02	CITATION GROUP / 8 00	CUSIP 931422109								Settled
15 Aug 02	WALGREEN CO COM	CUSIP 931422109	300 000	11 047 31	000	11 890 43	843 12	0 00	843 12	Settled
20 Aug 02	CITATION GROUP / 13 50	CUSIP 931422109								Settled
30 Aug 02	WALGREEN CO COM	CUSIP 831422109	- 6,900 000	239,775 00	000	- 251 603 83	11 828 83	0 00	11 828 83	Settled
7 Feb 02	WASTE MGMT INC DEL COM STK	CUSIP 84106L109	- 200 000	4,955 80	000	5 696 12	740 32	0 00	740 32	Settled
12 Feb 02	MORGAN STANLEY & CO INC / 8 00	CUSIP 84106L109								Settled
30 Aug 02	WASTE MGMT INC DEL COM STK	CUSIP 84106L109	- 15 662 000	397 802 81	000	410 382 14	12 579 33	0 00	12 579 33	Settled
5 Sep 02	BEAR STEARNS SECURITIES CORP / 469 88	CUSIP 84106L109	25 430000							Settled
30 Aug 02	WASTE MGMT INC DEL COM STK	CUSIP 84106L109	3 938 000	100 143 34	000	85 361 24	14 782 10	0 00	14 782 10	Settled
30 Aug 02	WELLPOINT HLTH NETWORKS INC CL A (NEW)	DELAW EFF 8 4 97	824 000	68 717 88	000	39 058 40	29 659 48	0 00	29 659 48	Settled
13 Sep 02	DELAW EFF 8 4 97	CUSIP 94973H108	0 000000							Settled

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Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Investment Transaction Detail

Trade date Security description Shares/PAR Transaction amount Cost Market Translation Total
 Trade date Asset ID Broker/Commission Realized gain/loss

Sales

Equities

30 Aug 02	WELLPOINT HLTH NETWORKS INC CL A (NEW)	414 507 35	000	304 156 40	110 350 95	0 00	110 350 95
5 Sep 02	DELAW EFF 8-4-87						
Settled	CUSIP 84973H108	74 370000					
Settled	BEAR STEARNS SECURITIES CORP / 187 28						
OTHER CHARGES							
4 Feb 02	WELLS FARGO & CO NEW COM STK	- 1 900 000	000	89 189 37	- 12 228 96	0 00	- 12 228 96
7 Feb 02	CUSIP 848746101						
Settled	SMITH BARNEY INC / 57 00						
OTHER CHARGES							
8 Feb 02	WELLS FARGO & CO NEW COM STK	- 1 100 000	000	57 225 08	- 7 226 11	0 00	- 7 226 11
8 Feb 02	CUSIP 848746101						
Settled	SMITH BARNEY INC / 33 00						
OTHER CHARGES							
5 Feb 02	WELLS FARGO & CO NEW COM STK	2 700 000	000	- 128 987 63	5 531 99	0 00	5 531 99
8 Feb 02	CUSIP 849746101						
Settled	INVESTMENT TECHNOLOGY GROUP INC / 54 00						
OTHER CHARGES							
8 Feb 02	WELLS FARGO & CO NEW COM STK	- 100 000	000	- 4 530 13	7 52	0 00	7 52
6 Feb 02	CUSIP 849746101						
Settled	NUTMEG SECURITIES / 2 40						
OTHER CHARGES							
30 Aug 02	WELLS FARGO & CO NEW COM STK	- 10 400 000	000	460 998 74	81 777 26	0 00	81 777 26
13 Sep 02	CUSIP 849746101						
Settled							
30 Aug 02	WENDY S INTL INC COM	- 730 000	000	- 26 058 23	10 07	0 00	10 07
13 Sep 02	CUSIP 850590108						
Settled							
30 Aug 02	WENDY S INTL INC COM	- 2 370 000	000	- 87,987 53	- 3 408 48	0 00	- 3 408 48
30 Aug 02	CUSIP 850590109						
Settled	BEAR STEARNS SECURITIES CORP / 71 10						
OTHER CHARGES							
28 Jan 02	WEYERHAEUSER CO COM	- 200 000	000	- 11 823 68	173 70	0 00	173 70
1 Feb 02	CUSIP 882166104						
Settled	CANTOR FITZGERALD & CO / 8 00						
OTHER CHARGES							
4 Feb 02	WEYERHAEUSER CO COM	- 1 400 000	000	- 81 264 83	- 1 221 46	0 00	- 1 221 46
30 Jan 02	CUSIP 882166104						
Settled	MORGAN STANLEY & CO INC / 42 00						
OTHER CHARGES							
57 204700							

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Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Settle date	Asset ID	Price						
Trade Status	Broker/Commission							
Sales								
Equities								
31 Jan 02	WEYERHAEUSER CO COM	800 000	48 667 77	000	42 809 02	3 858 75	0 00	3,858 75
5 Feb 02	CUSIP 962166104							
Settled	LEHMAN BROTHERS INC / 81 60	58 412600						
	OTHER CHARGES 71							
5 Feb 02	WEYERHAEUSER CO COM	600 000	34 580 48	000	31 496 29	3 084 19	0 00	3 084 19
8 Feb 02	CUSIP 962166104							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 12 00	57 655000						
	OTHER CHARGES 52							
6 Feb 02	WEYERHAEUSER CO COM	- 1,400 000	79 729 08	000	67 031 60	12 697 48	0 00	12 697 48
11 Feb 02	CUSIP 962166104							
Settled	JONES & ASSOCIATES / 42 00	56 990200						
	OTHER CHARGES 1 20							
13 Mar 02	WILLIAMS CO INC COM	1 300 000	28 938 86	000	43 164 00	14 225 14	0 00	14 225 14
18 Mar 02	CUSIP 969457100							
Settled	GOLDMAN SACHS & COMPANY	22 281000						
	OTHER CHARGES 44							
14 Mar 02	WILLIAMS CO INC COM	500 000	11,080 68	000	16 595 00	5 514 32	0 00	5 514 32
19 Mar 02	CUSIP 969457100							
Settled	UBS WARBURG LLC / 15 00	22 191700						
	OTHER CHARGES 17							
21 Mar 02	WILLIAMS CO INC COM	1 200 000	28 311 53	000	39 828 00	11 516 47	0 00	11 516 47
28 Mar 02	CUSIP 969457100							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH /	23 641300						
	57 60							
	OTHER CHARGES 43							
12 Apr 02	WILLIAMS CO INC COM	700 000	14 684 15	000	- 23 233 00	8 548 85	0 00	8 548 85
17 Apr 02	CUSIP 969457100							
Settled	GOLDMAN SACHS & COMPANY	20 978000						
	OTHER CHARGES 45							
21 May 02	WILLIAMS CO INC COM	1 700 000	27 097 18	000	55 602 75	28 505 57	0 00	28 505 57
24 May 02	CUSIP 969457100							
Settled	DEUTSCHE BANK SECURITIES INC	15 940000						
	OTHER CHARGES 82							
19 Jul 02	WILLIAMS CO INC COM	- 800 000	4 753 74	000	22 588 25	17 834 51	0 00	17 834 51
24 Jul 02	CUSIP 969457100							
Settled	CANTOR FITZGERALD & CO / 40 50	5 327100						
	OTHER CHARGES 15							

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
22 Jul 02 25 Jul 02 Settled	WILLIAMS CO INC COM CUSIP 889457100 CANTOR FITZGERALD & CO / 30 00 OTHER CHARGES 11	- 1 000 000 3 500000	3 469 89	000	- 25 030 00	- 21 560 11	0 00	- 21,560 11
30 Aug 02 13 Sep 02 Settled	WILLIAMS CO INC COM CUSIP 869457100	- 2 600 000 0 000000	8 372 00	000	- 85 058 00	- 58 686 00	0 00	- 56 686 00
13 Mar 02 18 Mar 02 Settled	WILMINGTON TR CORP NEW COM CUSIP 971807102 GOLDMAN SACHS & COMPANY OTHER CHARGES 11	- 100 000 68 191000	6 818 89	000	5 979 68	839 31	0 00	839 31
12 Apr 02 17 Apr 02 Settled	WILMINGTON TR CORP NEW COM CUSIP 971807102 GOLDMAN SACHS & COMPANY OTHER CHARGES 62	- 300 000 88 328000	20 487 78	000	- 17 803 08	2 694 72	0 00	2 694 72
28 Apr 02 1 May 02 Settled	WILMINGTON TR CORP NEW COM CUSIP 971807102 LAZARD FRERES & CO / 3 00 OTHER CHARGES 20	- 100 000 64 012500	6 398 05	000	- 5,853 91	544 14	0 00	544 14
30 Aug 02 8 Sep 02 Settled	WILMINGTON TR CORP NEW COM CUSIP 971807102	- 200 000 0 000000	6 232 00	000	5 744 50	487 50	0 00	487 50
30 Aug 02 5 Sep 02 Settled	WIS ENERGY COM CUSIP 878657106 BEAR STEARNS, SECURITIES CORP / 8 39 OTHER CHARGES 17	- 213 000 25 410000	5,405 77	000	- 5 322 05	83 72	0 00	83 72
30 Aug 02 8 Sep 02 Settled	WIS ENERGY COM CUSIP 878657106	4 787 000 0 000000	121 637 87	000	- 108 269 80	13 367 87	0 00	13 367 87
16 Jan 02 22 Jan 02 Settled	WORLDCOM INC GA NEW MCI GROUP COM CUSIP 88157D304 GOLDMAN SACHS & COMPANY / 21 00 OTHER CHARGES 15	- 700 000 13 971300	9 758 76	000	- 10 389 19	- 610 43	0 00	- 610 43
8 Feb 02 11 Feb 02 Settled	WORLDCOM INC GA NEW MCI GROUP COM CUSIP 88157D304 NDB CAPITAL MARKETS OTHER CHARGES 07	- 400 000 11 030000	4 411 83	000	- 5 373 86	- 961 83	0 00	- 961 83

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Market	Realized gain/loss		Total
			Principal	Accrued Interest			Translation		
Sales									
Equities									
7 Jan 02 10 Jan 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D106 INVESTMENT TECHNOLOGY GROUP INC / 26 00 OTHER CHARGES 29	1 300 000	18 870 25	000	19 836 27	966 02	0 00		966 02
8 Jan 02 11 Jan 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D106 INSTINET / 4 00 OTHER CHARGES 09	400 000	5 749 91	000	6 103 47	353 56	0 00		- 353 56
10 Jan 02 15 Jan 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D106 UBS WARBURG LLC / 12 30 OTHER CHARGES 07	- 300 000	4 268 78	000	4 577 60	308 82	0 00		- 308 82
11 Jan 02 16 Jan 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D106 SMITH BARNEY INC OTHER CHARGES 21	1 000 000	13 989 49	000	15 258 67	1 269 18	0 00		1 269 18
8 Feb 02 11 Feb 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D106 UBS WARBURG LLC / 386 30 OTHER CHARGES 86	- 9,800 000	63 435 27	000	144 600 24	81 164 97	0 00		81 164 97
8 Feb 02 11 Feb 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D106 GOLDMAN SACHS & COMPANY / 90 00 OTHER CHARGES 31	- 3 000 000	20 518 99	000	45 412 60	24 895 61	0 00		24 895 61
8 May 02 13 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D106 SMITH BARNEY INC / 105 00 OTHER CHARGES 23	- 3 500 000	7 398 42	000	49,707 81	42 309 39	0 00		42,309 39
8 May 02 13 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D106 BRIDGE TRADING COMPANY / 204 00 OTHER CHARGES 48	8 800 000	15,422 60	000	75 902 01	60 479 41	0 00		60 479 41
14 May 02 17 May 02 Settled	WORLDCOM INC/WORLDCO CUSIP 98157D106 MERRILL LYNCH PIERCE FENNER & SMITH / 1 071 00 OTHER CHARGES 1 27	35,700 000	40 793 12	000	262 732 05	221 938 93	0 00		221 938 93

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
25 Jul 02	WYETH COM	- 300 000	10 341 07	000	- 19 001 70	8 660 83	0 00	8 660 83
30 Jul 02	CUSIP 983024100							
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 13 50	34 516300						
	OTHER CHARGES 32							
28 Jul 02	WYETH COM	- 300 000	10,732 65	000	19 001 70	- 8 269 05	0 00	- 8 269 05
31 Jul 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 13 50	35 821800						
	OTHER CHARGES 33							
28 Jul 02	WYETH COM	- 400 000	14,310 20	000	- 25 335 60	- 11 025 40	0 00	- 11 025 40
31 Jul 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 18 00	35 821800						
	OTHER CHARGES 44							
29 Jul 02	WYETH COM	- 700 000	28 123 56	000	43 535 48	- 17,411 92	0 00	17 411 92
1 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 28 00	37 360500						
	OTHER CHARGES 79							
29 Jul 02	WYETH COM	- 700 000	28,123 56	000	- 43 085 02	- 16 961 46	0 00	- 16 961 46
1 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 28 00	37 360500						
	OTHER CHARGES 79							
29 Jul 02	WYETH COM	300 000	11 195 81	000	- 19 001 70	- 7 805 89	0 00	7,805 89
1 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 12 00	37 360500						
	OTHER CHARGES 34							
30 Jul 02	WYETH COM	- 500 000	19,178 87	000	- 30 498 97	11 318 30	0 00	- 11,318 30
2 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 15 00	38 388500						
	OTHER CHARGES 58							
30 Jul 02	WYETH COM	400 000	15 342 93	000	- 24 442 44	9 099 51	0 00	- 9 099 51
2 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 12 00	38 388500						
	OTHER CHARGES 47							
31 Jul 02	WYETH COM	- 200 000	7 811 50	000	- 12 185 14	4 353 84	0 00	4 353 84
5 Aug 02	CUSIP 983024100							
Settled	UBS WARBURG LLC / 8 00	39 088700						
	OTHER CHARGES 24							

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Account number 2602475
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Equities								
31 Jul 02 5 Aug 02 Settled	WYETH COM CUSIP 983024100 UBS WARBURG LLC / 9 00 OTHER CHARGES 38	300 000 39 088700	11 717 25	000	18 247 71	6 530 46	0 00	6 530 46
1 Aug 02 6 Aug 02 Settled	WYETH COM CUSIP 983024100 UBS WARBURG LLC / 18 00 OTHER CHARGES 70	- 600 000 38 443300	23,047 28	000	36 134 28	13 087 00	0 00	13 087 00
1 Aug 02 6 Aug 02 Settled	WYETH COM CUSIP 983024100 UBS WARBURG LLC / 3 00 OTHER CHARGES 12	100 000 38 443300	3 841 21	000	6 022 38	2 181 17	0 00	2 181 17
2 Aug 02 7 Aug 02 Settled	WYETH COM CUSIP 983024100 GOLDMAN SACHS & COMPANY / 27 00 OTHER CHARGES 1 06	800 000 38 803800	34 895 36	000	- 53 877 19	18 981 83	0 00	18 981 83
7 Aug 02 12 Aug 02 Settled	WYETH COM CUSIP 983024100 SG COWEN AND COMPANY / 30 00 OTHER CHARGES 70	600 000 38 544600	23 096 06	000	35 776 92	12 680 86	0 00	12 680 86
16 Aug 02 21 Aug 02 Settled	WYETH COM CUSIP 983024100 DOWLING & PARTNERS SECURITIES LLC / 3 00 OTHER CHARGES 13	100 000 41 766200	4 173 49	000	5 962 82	1 789 33	0 00	1 789 33
19 Aug 02 22 Aug 02 Settled	WYETH COM CUSIP 983024100 DOWLING & PARTNERS SECURITIES LLC / 33 00 OTHER CHARGES 1 38	- 1 100 000 41 639000	45 768 52	000	65 279 22	19 510 70	0 00	19 510 70
19 Aug 02 22 Aug 02 Settled	WYETH COM CUSIP 983024100 DOWLING & PARTNERS SECURITIES LLC / 24 00 OTHER CHARGES 1 01	800 000 41 639000	33 286 19	000	47 702 56	14 416 37	0 00	- 14 416 37
20 Aug 02 23 Aug 02 Settled	WYETH COM CUSIP 983024100 FIRST TENNESSEE SECURITIES / 30 00 OTHER CHARGES 1 25	- 1 000 000 41 514800	41 483 55	000	59 119 17	17 635 62	0 00	17 635 62

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Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL
 Account number 2602475

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Cost Market Translation Total Realized gain/loss

Sales

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Accrued interest	Cost	Market	Translation	Total	Realized gain/loss
20 Aug 02	WYETH COM	CUSIP 983024100		- 100 000	4 148 35	4 148 35		- 5 912 03	- 1 763 68		- 1 763 68	
23 Aug 02	FIRST TENNESSEE SECURITIES / 3 00			41 514800								
	OTHER CHARGES				13							
20 Aug 02	WYETH COM	CUSIP 983024100		- 400 000	16 593 42	6 657 68		- 23 648 12	- 7 054 70		7 054 70	
23 Aug 02	FIRST TENNESSEE SECURITIES / 12 00			41 514800								
	OTHER CHARGES				50							
30 Aug 02	WYETH COM	CUSIP 983024100		- 12,552 000	536,832 88	6 657 68		- 502 285 31	34 547 55		34 547 55	
5 Sep 02	BEAR STEARNS SECURITIES CORP / 378 58			42 800000								
	OTHER CHARGES				18 18							
30 Aug 02	WYETH COM	CUSIP 983024100		8 448 000	381 574 40	6 657 68		- 150,587 12	211,007 28		211,007 28	
13 Sep 02	CUSIP 983024100			0 000000								
6 Mar 02	XCEL ENERGY INC COM	CUSIP 983898100		- 1,000 000	25 402 71	6 657 68		- 30 112 10	- 4 709 39		- 4 709 39	
11 Mar 02	MORGAN STANLEY & CO INC / 39 00			25 442100								
	OTHER CHARGES				39							
5 Apr 02	XCEL ENERGY INC COM	CUSIP 983898100		- 2 900 000	72 580 48	6 657 68		- 87 284 25	- 14,703 79		- 14 703 79	
10 Apr 02	CREDIT SUISSE FIRST BOSTON CORPORATION /			25 058500								
	OTHER CHARGES				2 19							
24 Apr 02	XCEL ENERGY INC COM	CUSIP 983898100		- 900 000	23 321 26	6 657 68		- 25 216 78	- 1 895 52		- 1 895 52	
29 Apr 02	BANC AMERICA SECUR MONTGOMERY DIV /			25 973300								
	OTHER CHARGES				71							
8 May 02	XCEL ENERGY INC COM	CUSIP 983898100		100 000	2 604 92	6 657 68		- 2,764 78	- 159 86		- 159 86	
9 May 02	LEHMAN BROTHERS INC / 3 00			28 080000								
	OTHER CHARGES				08							
7 May 02	XCEL ENERGY INC COM	CUSIP 983898100		- 1 000 000	25,757 52	6 657 68		- 27 437 20	1 679 68		1,679 68	
10 May 02	CREDIT SUISSE FIRST BOSTON CORPORATION /			25 788300								
	OTHER CHARGES				78							

Equities

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	
Sales								
Equities								
18 Jul 02 23 Jul 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 UBS WARBURG LLC / 12 00 OTHER CHARGES 18	400 000 14 714500	5 873 62	000	10 848 52	4 974 90	0 00	4 974 90
28 Jul 02 31 Jul 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100 INVESTMENT TECHNOLOGY GROUP INC / 67 50 OTHER CHARGES 64	- 2 700 000 7 870700	21 182 75	000	- 72 780 75	51 598 00	0 00	- 51 598 00
30 Aug 02 13 Sep 02 Settled	XCEL ENERGY INC COM CUSIP 98389B100	5 800 000 0 000000	56 028 00	000	109 857 87	53 829 87	0 00	53 829 87
7 Jan 02 10 Jan 02 Settled	XILINX INC COM CUSIP 983919101 INVESTMENT TECHNOLOGY GROUP INC / 4 00 OTHER CHARGES 14	- 200 000 44 135000	8 822 86	000	17 420 75	8 597 89	0 00	8 597 89
5 Feb 02 8 Feb 02 Settled	XILINX INC COM CUSIP 983919101 INVESTMENT TECHNOLOGY GROUP INC / 8 00 OTHER CHARGES 25	- 400 000 40 755000	16 293 75	000	34,841 50	18 547 75	0 00	18 547 75
12 Apr 02 17 Apr 02 Settled	XILINX INC COM CUSIP 983919101 GOLDMAN SACHS & COMPANY OTHER CHARGES 59	- 500 000 39 128000	19,563 41	000	43 551 87	23 988 46	0 00	23 988 46
22 Apr 02 25 Apr 02 Settled	XILINX INC COM CUSIP 983919101 UBS WARBURG LLC / 13 60 OTHER CHARGES 48	400 000 39 860600	15 930 16	000	34 841 50	18 911 34	0 00	18 911 34
23 Apr 02 26 Apr 02 Settled	XILINX INC COM CUSIP 983919101 UBS WARBURG LLC / 6 00 OTHER CHARGES 24	- 200 000 39 001700	7 794 10	000	17 420 75	9 626 65	0 00	9 626 65
16 May 02 21 May 02 Settled	XILINX INC COM CUSIP 983919101 MORGAN STANLEY & CO INC / 24 00 OTHER CHARGES 98	- 800 000 39 948500	31 853 84	000	69 683 00	37 829 16	0 00	37,829 16
21 May 02 24 May 02 Settled	XILINX INC COM CUSIP 983919101 DEUTSCHE BANK SECURITIES INC OTHER CHARGES 70	- 600 000 38 480000	23,087 30	000	52 262 25	29 174 95	0 00	29 174 95

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
30 Aug 02 13 Sep 02 Settled	XILINX INC COM CUSIP 983919101	7 583 000	148 117 18	000	- 157,026 84	- 10 909 48	0 00	10 909 48
		0 000000						
30 Aug 02 5 Sep 02 Settled	XILINX INC COM CUSIP 983919101 BEAR, STEARNS, SECURITIES CORP / 238 11 OTHER CHARGES 4 62	- 7 937 000	153,100 11	000	479 178 59	- 326,078 48	0 00	- 326 078 48
		19 320000						
29 Aug 02 4 Sep 02 Settled	YUM BRANDS INC COM CUSIP 988498101 INVESTMENT TECHNOLOGY GROUP INC / 171 00 OTHER CHARGES 5 23	- 5 700 000	173 458 60	000	- 182 137 23	8,680 63	0 00	8 680 63
		30 461900						
30 Aug 02 5 Sep 02 Settled	YUM BRANDS INC COM CUSIP 988498101 INVESTMENT TECHNOLOGY GROUP INC / 112 71 OTHER CHARGES 3 44	- 3 757 000	113 988 07	000	118 170 37	- 4 182 30	0 00	- 4 182 30
		30 371100						
30 Aug 02 5 Sep 02 Settled	YUM BRANDS INC COM CUSIP 988498101 BEAR, STEARNS, SECURITIES CORP / 1 62 OTHER CHARGES 05	- 54 000	1 638 15	000	1,708 44	- 72 29	0 00	72 29
		30 330000						
30 Aug 02 13 Sep 02 Settled	YUM BRANDS INC COM CUSIP 988498101	- 1 889 000	57 293 37	000	58 316 07	- 1 022 70	0 00	- 1 022 70
		0 000000						
5 Feb 02 8 Feb 02 Settled	ZIMMER HLDGS INC COM CUSIP 98956P102 INVESTMENT TECHNOLOGY GROUP INC / 2 00 OTHER CHARGES 05	- 100 000	3 255 45	000	- 1 182 08	2 073 38	0 00	2 073 38
		32 575000						
13 Mar 02 18 Mar 02 Settled	ZIMMER HLDGS INC COM CUSIP 98956P102 GOLDMAN SACHS & COMPANY OTHER CHARGES 28	500 000	17 180 24	000	3,583 04	13 597 20	0 00	13,597 20
		34 381000						
30 Aug 02 13 Sep 02 Settled	ZIMMER HLDGS INC COM CUSIP 98956P102	- 1 200 000	44 280 00	000	7 837 78	36 442 24	0 00	36 442 24
		0 000000						

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

30 Aug 02	3M CO COM	700 000	87 465 00	000	85 251 26	2 213 74	0 00	2 213 74
13 Sep 02	CUSIP 88578Y101							
Settled		0 000000						
Total United States - USD			150,532,625 51	000	- 135,246,334 40	15 286,291 11	0 00	15 286,291 11
Total common stock			155,649,230 56	000	140,222,225 90	15,427,004 66	0 00	15 427 004 66
Total equities			155,649,230 56	000	- 140,222,225 90	15,427,004 66	0 00	15 427,004 66

Fixed Income

Government bonds

United States - USD

31 Jul 02	U S TREAS NTS 6 25 DUE 07-31-2002 REG	80 000 000	80 000 00	000	82 927 71	2 927 71	0 00	2 927 71	
31 Jul 02	CUSIP 9128276H0								
Settled		0 000000							
20 Sep 02	US TREAS NTS DTD 3/31/2001 4 25 DUE	- 20 000 000	20 196 09	408 740	20 620 85	424 76	0 00	424 76	
23 Sep 02	03 31-2003 BEO								
Settled	CUSIP 9128276V9 NORTHERN TRUST CO OTHER CHARGES 75 00	101 355468							
Total United States - USD			100,196 09	408 740	- 103 548 56	3,352 47	0 00	- 3,352 47	
Total government bonds			100,196 09	408 740	103 548 56	- 3 352 47	0 00	3,352 47	
Total fixed income			100,196 09	408 740	- 103,548 56	3 352 47	0 00	- 3,352 47	
Total sales			- 5,478,873 85	155,749,426 65	408 740	- 140,325 774 46	15,423 652 19	0 00	15 423,652 19
Total transactions			93,738,182,78	408 740	- 78,401,358 11	15 336 826 67	0 00	15,336 826 67	

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◆ Income & Expense Summary

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
<i>Income</i>							
Equities							
Common stock	135,929.25	0.00	1,414,123.60	0.00	0.00	0.00	1,278,194.35
Total equities	135,929.25	0.00	1,414,123.60	0.00	0.00	0.00	1,278,194.35
Fixed income							
Government bonds	2,092.39	0.00	5,408.74	0.00	0.00	0.00	3,316.35
Amortization	0.00	0.00	-398.22	0.00	0.00	0.00	398.22
Total fixed income	2,092.39	0.00	5,010.52	0.00	0.00	0.00	2,918.13
Cash and cash equivalents							
Short term investment funds	463.06	0.00	4,560.53	0.00	0.00	0.00	4,097.47
Total cash and cash equivalents	463.06	0.00	4,560.53	0.00	0.00	0.00	4,097.47
Total income	138,484.70	0.00	1,423,694.65	0.00	0.00	0.00	1,285,209.95
Type	Payables last period	Payables this period	Amount paid	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Expenses recognized
<i>Expense</i>							
Cash and cash equivalents							
Currency	0.00	0.00	73,722.23	0.00	0.00	0.00	73,722.23
Total cash and cash equivalents	0.00	0.00	73,722.23	0.00	0.00	0.00	-73,722.23
Total expense	0.00	0.00	-73,722.23	0.00	0.00	0.00	73,722.23
Net income & expenses	138,484.70	0.00	1,349,972.42	0.00	0.00	0.00	1,211,487.72

Portfolio Statement

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
Bermuda - USD						
TYCO INTL LTD NEW COM	0125 39 400 000	492 50	0 00	0 00	492 50	Receivable last period
CUSIP 902124106 Ex date 28 DEC 01 / Pay date 01 FEB 02						
INGERSOLL RAND CO CL A	0000 7 200 000	1 224 00	0 00	0 00	1 224 00	Received this period
CUSIP G4776G101 Ex date 03 SEP 02 / Pay date 03 SEP 02						
INGERSOLL RAND CO CL A	1700 7 200 000	1 224 00	0 00	0 00	1 224 00	Received this period
CUSIP G4776G101 Ex date 14 FEB 02 / Pay date 01 MAR 02						
INGERSOLL RAND CO CL A	1700 7 200 000	1 224 00	0 00	0 00	1 224 00	Received this period
CUSIP G4776G101 Ex date 16 MAY 02 / Pay date 03 JUN 02						
TYCO INTL LTD NEW COM	0125 51 100 000	638 75	0 00	0 00	638 75	Received this period
CUSIP 902124106 Ex date 27 MAR 02 / Pay date 01 MAY 02						
TYCO INTL LTD NEW COM	0000 40 000 000	568 75	0 00	0 00	568 75	Received this period
CUSIP 902124106 Ex date 01 AUG 02 / Pay date 01 AUG 02						
TYCO INTL LTD NEW COM	0125 0 000	492 50	0 00	0 00	492 50	Received this period
CUSIP 902124106 Ex date 28 DEC 01 / Pay date 01 FEB 02						
Canada - USD						
ALCAN INC	0000 11 200 000	1 680 00	0 00	0 00	1 680 00	Received this period
CUSIP 013716105 Ex date 21 JUN 02 / Pay date 21 JUN 02						
ALCAN INC	1500 10,300 000	1 545 00	0 00	0 00	1 545 00	Received this period
CUSIP 013716105 Ex date 19 FEB 02 / Pay date 20 MAR 02						
ALCAN INC	1500 - 10,800 000	- 1 620 00	0 00	243 00	1 377 00	Received this period
CUSIP 013716105 Ex date 16 NOV 01 / Pay date 22 JAN 02						
ALCAN INC	1500 10 800 000	1 620 00	0 00	0 00	1 620 00	Received this period
CUSIP 013716105 Ex date 16 NOV 01 / Pay date 22 JAN 02						

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Cayman Islands - USD						
TRANSOCEAN INC	0300 0 000	261 00	0 00	0 00	261 00	Received this period
CUSIP G90078109 Ex date 27 FEB 02 / Pay date 15 MAR 02						
TRANSOCEAN INC	0300 5 900 000	177 00	0 00	0 00	177 00	Received this period
CUSIP G90078109 Ex date 28 MAY 02 / Pay date 13 JUN 02						
XL CAP LTD SHS A	4700 1 600 000	752 00	0 00	0 00	752 00	Received this period
CUSIP G98255105 Ex date 23 MAY 02 / Pay date 11 JUN 02						
XL CAP LTD SHS A	0000 0 000	752 00	0 00	0 00	752 00	Received this period
CUSIP G98255105 Ex date 19 AUG 02 / Pay date 19 AUG 02						
Netherlands - USD						
ADR UNILEVER N V NY SHS NEW	0000 0 000	1 391 28	0 00	0 00	1 391 28	Received this period
CUSIP 904784709 Ex date 10 SEP 02 / Pay date 10 SEP 02						
ADR UNILEVER N V NY SHS NEW	8188 12 000 000	11 559 96	0 00	2 889 99	8 669 97	Received this period
CUSIP 904784709 Ex date 15 MAY 02 / Pay date 10 JUN 02						
ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR	7510 15,400 000	13,605 75	0 00	3 401 44	10,204 31	Received this period
CUSIP 780257804 Ex date 17 MAY 02 / Pay date 05 JUN 02						
ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR	0000 0 000	5 299 67	0 00	0 00	5 299 67	Received this period
CUSIP 780257804 Ex date 01 APR 02 / Pay date 01 APR 02						
ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR	0000 0 000	4 678 22	0 00	0 00	4 678 22	Received this period
CUSIP 780257804 Ex date 24 SEP 02 / Pay date 24 SEP 02						
ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR	0000 0 000	7 524 86	0 00	0 00	7 524 86	Received this period
CUSIP 780257804 Ex date 03 OCT 02 / Pay date 03 OCT 02						
Panama - USD						
CARNIVAL CORP COM	0000 4 704 000	1,764 00	0 00	0 00	1,764 00	Received this period
CUSIP 143658102 Ex date 13 SEP 02 / Pay date 13 SEP 02						

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
CARNIVAL CORP COM	1050	1 827 00	0 00	0 00	1 827 00	Received this period
CUSIP 143658102 Ex date 29 MAY 02 / Pay date 14 JUN 02	17 400 000					
CARNIVAL CORP COM	1050	1 123 50	0 00	0 00	1 123 50	Received this period
CUSIP 143658102 Ex date 28 FEB 02 / Pay date 14 MAR 02	10 700 000					
United States - USD						
#REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/02	0250	297 50	0 00	0 00	297 50	Receivable last period
CUSIP 204493100 Ex date 27 DEC 01 / Pay date 18 JAN 02	11 800 000					
#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219506 5/21/02	3500	700 00	0 00	0 00	700 00	Receivable last period
CUSIP 216669101 Ex date 29 NOV 01 / Pay date 02 JAN 02	2 000 000					
#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000828 EFF 11/18/02	0375	1 758 75	0 00	0 00	1,758 75	Receivable last period
CUSIP 001957109 Ex date 27 DEC 01 / Pay date 01 FEB 02	48 800 000					
ADOBE SYS INC COM	0125	31 25	0 00	0 00	31 25	Receivable last period
CUSIP 00724F101 Ex date 31 DEC 01 / Pay date 17 JAN 02	2 500 000					
AIR PROD & CHEM INC COM	2000	700 00	0 00	0 00	700 00	Receivable last period
CUSIP 009158108 Ex date 28 DEC 01 / Pay date 11 FEB 02	3 500 000					
ALLSTATE CORP COM	1900	3 002 00	0 00	0 00	3 002 00	Receivable last period
CUSIP 020002101 Ex date 28 NOV 01 / Pay date 02 JAN 02	15 800 000					
ALLTEL CORP COM ISIN #US0200391037	3400	578 00	0 00	0 00	578 00	Receivable last period
CUSIP 020039103 Ex date 05 DEC 01 / Pay date 03 JAN 02	1 700 000					
AMSOUTH BANCORPORATION COM	2200	1 386 00	0 00	0 00	1 386 00	Receivable last period
CUSIP 032165102 Ex date 17 DEC 01 / Pay date 02 JAN 02	6 300 000					
APPLERA CORP APPLIED BIOSYSTEMS GROUP	0425	208 25	0 00	0 00	208 25	Receivable last period
CUSIP 038020103 Ex date 29 NOV 01 / Pay date 02 JAN 02	4 900 000					

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Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Equities

AUTO DATA PROCESSING INC COM	CUSIP 053015103	Ex date 12 DEC 01 / Pay date 01 JAN 02	1150	8 400 000	1 081 000	0 00	0 00	1 081 000	Receivable last period
BANK ONE CORP COM	CUSIP 06423A103	Ex date 12 DEC 01 / Pay date 01 JAN 02	2100	24,800 000	5 229 000	0 00	0 00	5 229 000	Receivable last period
BAKTER INTL INC COM	CUSIP 071813109	Ex date 12 DEC 01 / Pay date 07 JAN 02	5820	15,100 000	8,788 20	0 00	0 00	8 788 20	Receivable last period
BECTON DICKINSON & CO COM	CUSIP 075887108	Ex date 10 DEC 01 / Pay date 02 JAN 02	0975	10 100 000	984 75	0 00	0 00	984 75	Receivable last period
BURL NORTHN SANTA FE CORP COM	CUSIP 12189T104	Ex date 10 DEC 01 / Pay date 02 JAN 02	1200	14 000 000	1 680 000	0 00	0 00	1 680 000	Receivable last period
C H ROBINSON WORLDWIDE INC COM	CUSIP 12541W100	Ex date 05 DEC 01 / Pay date 02 JAN 02	0600	2 000 000	120 000	0 00	0 00	120 000	Receivable last period
CARDINAL HLTH INC	CUSIP 14149Y108	Ex date 27 DEC 01 / Pay date 15 JAN 02	0250	5,500 000	137 50	0 00	0 00	137 50	Receivable last period
CIGNA CORP COM	CUSIP 125508109	Ex date 11 DEC 01 / Pay date 10 JAN 02	3200	8 900 000	2 208 000	0 00	0 00	2 208 000	Receivable last period
COMPASS BANCSHARES INC COM	CUSIP 20449H109	Ex date 13 DEC 01 / Pay date 02 JAN 02	2300	1,300 000	299 000	0 00	0 00	299 000	Receivable last period
COMPUTER ASSOC INTL INC COM	CUSIP 204912109	Ex date 19 DEC 01 / Pay date 09 JAN 02	0400	7 300 000	292 000	0 00	0 00	292 000	Receivable last period
CONSTELLATION ENERGY GROUP INC COM	CUSIP 21037T100	Ex date 08 DEC 01 / Pay date 02 JAN 02	1200	200 000	24 000	0 00	0 00	24 000	Receivable last period
DANAHER CORP COM	CUSIP 235851102	Ex date 28 DEC 01 / Pay date 31 JAN 02	0200	4 700 000	94 000	0 00	0 00	94 000	Receivable last period

The Northern Trust Company

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Portfolio Statement

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
DELPHI CORP COM	0700 13,800 000	966 00	0 00	0 00	966 00	Receivable last period
CUSIP 247126105 Ex date 13 DEC 01 / Pay date 16 JAN 02						
DOW CHEM CO COM	3350 20,200 000	6 767 00	0 00	0 00	6 767 00	Receivable last period
CUSIP 260543103 Ex date 27 DEC 01 / Pay date 30 JAN 02						
DTE ENERGY CO COM	5150 7 000 000	3 605 00	0 00	0 00	3 605 00	Receivable last period
CUSIP 233331107 Ex date 21 DEC 01 / Pay date 15 JAN 02						
EDWARDS A G INC COM	1600 1 700 000	272 00	0 00	0 00	272 00	Receivable last period
CUSIP 281760108 Ex date 05 DEC 01 / Pay date 02 JAN 02						
EL PASO CORP COM	2125 16 600 000	3,527 50	0 00	0 00	3 527 50	Receivable last period
CUSIP 28336L109 Ex date 05 DEC 01 / Pay date 02 JAN 02						
GANNETT INC COM	2300 9 100 000	2 093 00	0 00	0 00	2 093 00	Receivable last period
CUSIP 364730101 Ex date 12 DEC 01 / Pay date 02 JAN 02						
GEN ELEC CO COM	1800 137 800 000	24,768 00	0 00	0 00	24 768 00	Receivable last period
CUSIP 369604103 Ex date 29 DEC 01 / Pay date 29 DEC 01						
GOODRICH CORPORATION	2750 5 100 000	1,402 50	0 00	0 00	1 402 50	Receivable last period
CUSIP 382388106 Ex date 29 NOV 01 / Pay date 02 JAN 02						
HARTFORD FINL SVCS GROUP INC COM	2600 4 500 000	1 170 00	0 00	0 00	1 170 00	Receivable last period
CUSIP 416515104 Ex date 29 NOV 01 / Pay date 02 JAN 02						
HEINZ H J CO COM	4050 12 400 000	5 022 00	0 00	0 00	5 022 00	Receivable last period
CUSIP 423074103 Ex date 20 DEC 01 / Pay date 10 JAN 02						
HEWLETT PACKARD CO COM	0800 27 500 000	2 200 00	0 00	0 00	2 200 00	Receivable last period
CUSIP 428236103 Ex date 17 DEC 01 / Pay date 09 JAN 02						
HSEHD INTL INC COM	2200 7 600 000	1,672 00	0 00	0 00	1 672 00	Receivable last period
CUSIP 441815107 Ex date 27 DEC 01 / Pay date 15 JAN 02						

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Account number 2602475
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
ILL TOOL WKS INC COM CUSIP 452308109 Ex date 27 DEC 01 / Pay date 25 JAN 02	2200 1 400 000	308 00	0 00	0 00	308 00	Receivable last period
ITT INDS INC COM CUSIP 450911102 Ex date 29 NOV 01 / Pay date 01 JAN 02	1500 5 900 000	885 00	0 00	0 00	885 00	Receivable last period
JOHNSON CTL INC COM CUSIP 479366107 Ex date 12 DEC 01 / Pay date 02 JAN 02	3300 3 700 000	1,221 00	0 00	0 00	1 221 00	Receivable last period
KIMBERLY-CLARK CORP COM CUSIP 494368103 Ex date 05 DEC 01 / Pay date 03 JAN 02	2800 12 200 000	3,416 00	0 00	0 00	3,416 00	Receivable last period
KRAFT FOODS INC CL A CUSIP 50075N104 Ex date 20 DEC 01 / Pay date 07 JAN 02	1300 11 800 000	1,508 00	0 00	0 00	1,508 00	Receivable last period
LAUDER ESTEE COS INC CL A CUSIP 518439104 Ex date 12 DEC 01 / Pay date 03 JAN 02	0500 2 000 000	100 00	0 00	0 00	100 00	Receivable last period
LIBERTY PPTY TR SH BEN INT CUSIP 531172104 Ex date 27 DEC 01 / Pay date 15 JAN 02	5900 800 000	531 00	0 00	0 00	531 00	Receivable last period
MARRIOTT INTL INC NEW COM STK CL A CUSIP 571803202 Ex date 28 DEC 01 / Pay date 11 JAN 02	0650 8 600 000	559 00	0 00	0 00	559 00	Receivable last period
MBIA INC COM CUSIP 55282C100 Ex date 17 DEC 01 / Pay date 15 JAN 02	1500 6 400 000	960 00	0 00	0 00	960 00	Receivable last period
MBNA CORP COM CUSIP 55282L100 Ex date 12 DEC 01 / Pay date 01 JAN 02	0900 13 000 000	1 170 00	0 00	0 00	1,170 00	Receivable last period
MERCK & CO INC COM CUSIP 589331107 Ex date 05 DEC 01 / Pay date 02 JAN 02	3500 29 800 000	10,430 00	0 00	0 00	10 430 00	Receivable last period
MOTOROLA INC COM CUSIP 620076109 Ex date 12 DEC 01 / Pay date 15 JAN 02	0400 51 200 000	2 048 00	0 00	0 00	2 048 00	Receivable last period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
NATL COMM FINL CORP COM CUSIP 63545P104 Ex date 05 DEC 01 / Pay date 02 JAN 02	1500 4 300 000	645 00	0 00	0 00	645 00	Receivable last period
NIKE INC CL B CUSIP 654106103 Ex date 13 DEC 01 / Pay date 02 JAN 02	1200 5 600 000	672 00	0 00	0 00	672 00	Receivable last period
NORTHN TR CORP COM CUSIP 665859104 Ex date 06 DEC 01 / Pay date 02 JAN 02	1700 6 200 000	1 054 00	0 00	0 00	1 054 00	Receivable last period
OMNICOM GROUP INC COM CUSIP 681919108 Ex date 18 DEC 01 / Pay date 04 JAN 02	2000 3 400 000	680 00	0 00	0 00	680 00	Receivable last period
PEPSICO INC COM CUSIP 713448108 Ex date 05 DEC 01 / Pay date 02 JAN 02	1450 26 400 000	3 828 00	0 00	0 00	3 828 00	Receivable last period
PPL CORP COM ISIN US69351T1060 CUSIP 69351T106 Ex date 06 DEC 01 / Pay date 01 JAN 02	2650 3 300 000	874 50	0 00	0 00	874 50	Receivable last period
PRICE T ROWE GROUP INC COM CUSIP 74144T108 Ex date 24 DEC 01 / Pay date 11 JAN 02	1600 3 300 000	528 00	0 00	0 00	528 00	Receivable last period
S W AIRL CO COM CUSIP 844741108 Ex date 03 DEC 01 / Pay date 04 JAN 02	0045 3 400 000	15 30	0 00	0 00	15 30	Receivable last period
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 Ex date 27 DEC 01 / Pay date 21 JAN 02	2000 8 100 000	1 620 00	0 00	0 00	1 620 00	Receivable last period
TXU CORP COM CUSIP 873168108 Ex date 05 DEC 01 / Pay date 02 JAN 02	6000 1 100 000	660 00	0 00	0 00	660 00	Receivable last period
US BANCORP CUSIP 902973304 Ex date 27 DEC 01 / Pay date 15 JAN 02	1875 54,100 000	10 143 75	0 00	0 00	10 143 75	Receivable last period
VORNADO RLTY TR COM CUSIP 829042109 Ex date 26 DEC 01 / Pay date 08 JAN 02	3100 600 000	186 00	0 00	0 00	186 00	Receivable last period

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Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
WAL-MART STORES INC COM CUSIP 831142103 Ex date 18 DEC 01 / Pay date 07 JAN 02	0700 56,000 000	3 920 00	0 00	0 00	3 920 00	Receivable last period
WORLD COM INC GA NEW MCI GROUP COM CUSIP 88157D304 Ex date 27 DEC 01 / Pay date 15 JAN 02	6000 1,100 000	660 00	0 00	0 00	660 00	Receivable last period
XCEL ENERGY INC COM CUSIP 98389B100 Ex date 28 DEC 01 / Pay date 20 JAN 02	3750 10 000 000	3,750 00	0 00	0 00	3 750 00	Receivable last period
##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 087023105 Ex date 15 MAY 02 / Pay date 07 JUN 02	1700 10 300 000	1 751 00	0 00	0 00	1,751 00	Received this period
##BOEING CO COM DO NOT USE SEE SEC #2072785 CUSIP 087023105 Ex date 06 FEB 02 / Pay date 01 MAR 02	1700 12 300 000	2 091 00	0 00	0 00	2 091 00	Received this period
##RELIANT ENERGY INC COM CUSIP 75952J108 Ex date 14 FEB 02 / Pay date 08 MAR 02	3750 900 000	337 50	0 00	0 00	337 50	Received this period
##RELIANT ENERGY INC COM CUSIP 75952J108 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 1 934 000	484 00	0 00	0 00	484 00	Received this period
#REORG AMERN HOME PRODUCTS N/C TO WYETH 2948508 EFF 3/11/02 CUSIP 026609107 Ex date 11 FEB 02 / Pay date 01 MAR 02	2300 27 500 000	6,325 00	0 00	0 00	6 325 00	Received this period
#REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/02 CUSIP 204493100 Ex date 27 DEC 01 / Pay date 18 JAN 02	0250 11 900 000	297 50	0 00	0 00	297 50	Received this period
#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219508 5/21/02 CUSIP 216669101 Ex date 29 NOV 01 / Pay date 02 JAN 02	3500 2 000 000	700 00	0 00	0 00	700 00	Received this period
#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219508 5/21/02 CUSIP 216669101 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 0 000	700 00	0 00	0 00	700 00	Received this period
#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219508 5/21/02 CUSIP 216669101 Ex date 27 FEB 02 / Pay date 01 APR 02	3500 2 000 000	700 00	0 00	0 00	700 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
#REORG GOLDEN ST BANCORP INC CASH MERGEREFF 11/7/02 CUSIP 381197102 Ex date 12 DEC 02 / Pay date 12 DEC 02	0000 0 000	260 00	0 00	0 00	260 00	Received this period
#REORG GOLDEN ST BANCORP INC CASH MERGEREFF 11/7/02 CUSIP 381197102 Ex date 01 MAY 02 / Pay date 03 JUN 02	1000 3 500 000	350 00	0 00	0 00	350 00	Received this period
#REORG GOLDEN ST BANCORP INC CASH MERGEREFF 11/7/02 CUSIP 381197102 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 2,600 000	55 00	0 00	0 00	55 00	Received this period
#REORG GOLDEN ST BANCORP INC CASH MERGEREFF 11/7/02 CUSIP 381197102 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 2 600 000	205 00	0 00	0 00	205 00	Received this period
#REORG GOLDEN ST BANCORP INC CASH MERGEREFF 11/7/02 CUSIP 381197102 Ex date 01 FEB 02 / Pay date 01 MAR 02	1000 3 500 000	350 00	0 00	0 00	350 00	Received this period
#REORG POTOMAC ELEC PWR STK MERGER TO PEPCO HOLDINGS 2707479 EFF 8/1/02 CUSIP 737679100 Ex date 28 AUG 02 / Pay date 28 AUG 02	0000 0 000	244 29	0 00	0 00	244 29	Received this period
#REORG POTOMAC ELEC PWR STK MERGER TO PEPCO HOLDINGS 2707479 EFF 8/1/02 CUSIP 737679100 Ex date 07 MAR 02 / Pay date 28 MAR 02	2500 1 900 000	475 00	0 00	0 00	475 00	Received this period
#REORG POTOMAC ELEC PWR STK MERGER TO PEPCO HOLDINGS 2707479 EFF 8/1/02 CUSIP 737679100 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 2 900 000	475 00	0 00	0 00	475 00	Received this period
#REORG STILWELL FINL INC N/C TO JANUS CAP GROUP INC 2000928 EFF 1/2/03 CUSIP 860831106 Ex date 11 JAN 02 / Pay date 31 JAN 02	0100 5 200 000	52 00	0 00	0 00	52 00	Received this period
#REORG STILWELL FINL INC N/C TO JANUS CAP GROUP INC 2000928 EFF 1/2/03 CUSIP 860831106 Ex date 31 JUL 02 / Pay date 31 JUL 02	0000 300 000	12 00	0 00	0 00	12 00	Received this period
#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001957109 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 45 800 000	1 717 50	0 00	0 00	1 717 50	Received this period
#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001957109 Ex date 27 DEC 01 / Pay date 01 FEB 02	0375 46 900 000	1 758 75	0 00	0 00	1 758 75	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
#REORG/AT&T CORP REV SPLT TO AT&T CORP NEW SEC #2000829 EFF 11/18/02 CUSIP 001857109 Ex date 26 MAR 02 / Pay date 01 MAY 02	0375 46,900 000	1 758 75	0 00	0 00	1 758 75	Received this period
#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 31,600 000	5 833 00	0 00	0 00	5 833 00	Received this period
#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 Ex date 08 FEB 02 / Pay date 11 MAR 02	1900 12 500 000	2,375 00	0 00	0 00	2 375 00	Received this period
#REORG/CONOCO STK MERGER CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504 Ex date 08 MAY 02 / Pay date 10 JUN 02	1900 17,100 000	3 249 00	0 00	0 00	3,249 00	Received this period
#REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02 CUSIP 718507106 Ex date 26 APR 02 / Pay date 31 MAY 02	3600 400 000	144 00	0 00	0 00	144 00	Received this period
#REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02 CUSIP 718507106 Ex date 19 FEB 02 / Pay date 01 MAR 02	3600 2 500 000	900 00	0 00	0 00	900 00	Received this period
#REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 8/30/02 CUSIP 718507106 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 400 000	144 00	0 00	0 00	144 00	Received this period
ABBOTT LAB COM CUSIP 002824100 Ex date 11 JAN 02 / Pay date 15 FEB 02	2100 0 000	4 347 00	0 00	0 00	4 347 00	Received this period
ABBOTT LAB COM CUSIP 002824100 Ex date 11 APR 02 / Pay date 15 MAY 02	2350 0 000	4,841 00	0 00	0 00	4 841 00	Received this period
ABBOTT LAB COM CUSIP 002824100 Ex date 15 AUG 02 / Pay date 15 AUG 02	0000 0 000	5 593 00	0 00	0 00	5 593 00	Received this period
ADOBE SYS INC COM CUSIP 00724F101 Ex date 21 MAR 02 / Pay date 08 APR 02	0125 1,400 000	17 50	0 00	0 00	17 50	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
ADOBE SYS INC COM CUSIP 00724F101 Ex date 31 DEC 01 / Pay date 17 JAN 02	0125 2 500 000	31 25	0 00	0 00	31 25	Received this period
AFLAC INC COM CUSIP 001055102 Ex date 12 FEB 02 / Pay date 01 MAR 02	0500 500 000	25 00	0 00	0 00	25 00	Received this period
AIR PROD & CHEM INC COM CUSIP 009158106 Ex date 28 DEC 01 / Pay date 11 FEB 02	2000 3 500 000	700 00	0 00	0 00	700 00	Received this period
AIR PROD & CHEM INC COM CUSIP 009158106 Ex date 27 MAR 02 / Pay date 13 MAY 02	2000 8 500 000	1 700 00	0 00	0 00	1 700 00	Received this period
AIR PROD & CHEM INC COM CUSIP 009158106 Ex date 12 AUG 02 / Pay date 12 AUG 02	0000 8 500 000	1,785 00	0 00	0 00	1 785 00	Received this period
ALBERTSON S INC COM CUSIP 013104104 Ex date 11 APR 02 / Pay date 10 MAY 02	1900 9 000 000	1 710 00	0 00	0 00	1 710 00	Received this period
ALBERTSON S INC COM CUSIP 013104104 Ex date 11 JAN 02 / Pay date 11 FEB 02	1900 6 000 000	1 140 00	0 00	0 00	1 140 00	Received this period
ALBERTSON S INC COM CUSIP 013104104 Ex date 12 AUG 02 / Pay date 12 AUG 02	0000 8 900 000	1 995 00	0 00	0 00	1 995 00	Received this period
ALCOA INC COM STK CUSIP 013817101 Ex date 26 AUG 02 / Pay date 26 AUG 02	0000 26 100 000	3,915 00	0 00	0 00	3 915 00	Received this period
ALCOA INC COM STK CUSIP 013817101 Ex date 01 MAY 02 / Pay date 28 MAY 02	1500 20 200 000	3 030 00	0 00	0 00	3 030 00	Received this period
ALCOA INC COM STK CUSIP 013817101 Ex date 08 FEB 02 / Pay date 25 FEB 02	1500 18 400 000	3 060 00	0 00	0 00	3 060 00	Received this period
ALLERGAN INC COM CUSIP 018490102 Ex date 15 MAY 02 / Pay date 13 JUN 02	0900 600 000	54 00	0 00	0 00	54 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
ALLERGAN INC COM CUSIP 018490102 Ex date 13 FEB 02 / Pay date 14 MAR 02	0900 2 100 000	189 00	0 00	0 00	189 00	Received this period
ALLSTATE CORP COM CUSIP 020002101 Ex date 01 OCT 02 / Pay date 01 OCT 02	0000 0 000	4 620 00	0 00	0 00	4 620 00	Received this period
ALLSTATE CORP COM CUSIP 020002101 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 22 400 000	4 704 00	0 00	0 00	4 704 00	Received this period
ALLSTATE CORP COM CUSIP 020002101 Ex date 28 NOV 01 / Pay date 02 JAN 02	1900 15,800 000	3,002 00	0 00	0 00	3 002 00	Received this period
ALLSTATE CORP COM CUSIP 020002101 Ex date 28 FEB 02 / Pay date 01 APR 02	2100 20 700 000	4,347 00	0 00	0 00	4 347 00	Received this period
ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 Ex date 21 FEB 02 / Pay date 03 APR 02	3400 1,700 000	578 00	0 00	0 00	578 00	Received this period
ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 Ex date 03 JUL 02 / Pay date 03 JUL 02	0000 1,700 000	578 00	0 00	0 00	578 00	Received this period
ALLTEL CORP COM ISIN #US0200391037 CUSIP 020039103 Ex date 05 DEC 01 / Pay date 03 JAN 02	3400 1 700 000	578 00	0 00	0 00	578 00	Received this period
AMBAC FNCL GROUP COM STK CUSIP 023139108 Ex date 18 MAY 02 / Pay date 05 JUN 02	0900 6 100 000	549 00	0 00	0 00	549 00	Received this period
AMBAC FNCL GROUP COM STK CUSIP 023139108 Ex date 04 SEP 02 / Pay date 04 SEP 02	0000 2 662 000	610 00	0 00	0 00	610 00	Received this period
AMBAC FNCL GROUP COM STK CUSIP 023139108 Ex date 07 FEB 02 / Pay date 08 MAR 02	0900 6,100 000	549 00	0 00	0 00	549 00	Received this period
AMER ELEC PWR CO INC COM CUSIP 025537101 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 2 100 000	1 260 00	0 00	0 00	1 260 00	Received this period

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Account number 2602475
 Account Name ZZ'FREEDOM FORUM,INC JP MOR-SL

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Equities

AMER ELEC PWR CO INC COM	CUSIP 025537101	Ex date 08 MAY 02 / Pay date 10 JUN 02	6000	780 00	0 00	0 00	780 00	Received this period
AMER ELEC PWR CO INC COM	CUSIP 025537101	Ex date 06 FEB 02 / Pay date 08 MAR 02	6000	780 00	0 00	0 00	780 00	Received this period
AMER EXPRESS CO COM	CUSIP 025818109	Ex date 09 AUG 02 / Pay date 09 AUG 02	8 200 000	800 00	0 00	0 00	800 00	Received this period
AMER EXPRESS CO COM	CUSIP 025818109	Ex date 02 JAN 02 / Pay date 08 FEB 02	11 500 000	920 00	0 00	0 00	920 00	Received this period
AMER EXPRESS CO COM	CUSIP 025818109	Ex date 03 APR 02 / Pay date 10 MAY 02	2 500 000	200 00	0 00	0 00	200 00	Received this period
AMEREN CORP COM	CUSIP 023608102	Ex date 07 MAR 02 / Pay date 29 MAR 02	6350	1 841 50	0 00	0 00	1 841 50	Received this period
AMEREN CORP COM	CUSIP 023608102	Ex date 28 JUN 02 / Pay date 28 JUN 02	1 600 000	1 016 00	0 00	0 00	1 016 00	Received this period
AMERN INTL GROUP INC COM	CUSIP 026874107	Ex date 05 JUN 02 / Pay date 14 JUN 02	29 800 000	1 251 60	0 00	0 00	1 251 60	Received this period
AMERN INTL GROUP INC COM	CUSIP 026874107	Ex date 27 FEB 02 / Pay date 15 MAR 02	29 800 000	1 251 60	0 00	0 00	1 251 60	Received this period
AMNSOUTH BANCFORPATION COM	CUSIP 032165102	Ex date 14 MAR 02 / Pay date 01 APR 02	2200	1 958 00	0 00	0 00	1 958 00	Received this period
AMNSOUTH BANCFORPATION COM	CUSIP 032165102	Ex date 17 DEC 01 / Pay date 02 JAN 02	6 300 000	1 386 00	0 00	0 00	1 386 00	Received this period
AMNSOUTH BANCFORPATION COM	CUSIP 032165102	Ex date 01 JUL 02 / Pay date 01 JUL 02	8 900 000	1 858 00	0 00	0 00	1 858 00	Received this period

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Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Equities

ANADARKO PETRO CORP COM	CUSIP 032511107	26 JUN 02 / Pay date	26 JUN 02	Ex date	26 JUN 02	9 200 000	0 000	0 000	0 000	697 50	Received this period
ANADARKO PETRO CORP COM	CUSIP 032511107	11 MAR 02 / Pay date	11 MAR 02	Ex date	11 MAR 02	10 600 000	0 0750	0 000	0 000	795 00	Received this period
ANHEUSER BUSCH COS INC COM	CUSIP 035229103	07 FEB 02 / Pay date	07 FEB 02	Ex date	07 FEB 02	18 000 000	1 800	0 000	0 000	2 754 00	Received this period
ANHEUSER BUSCH COS INC COM	CUSIP 035229103	07 MAY 02 / Pay date	07 MAY 02	Ex date	07 MAY 02	11 700 000	1 800	0 000	0 000	2 108 00	Received this period
ANHEUSER BUSCH COS INC COM	CUSIP 035229103	09 SEP 02 / Pay date	09 SEP 02	Ex date	09 SEP 02	6 880 000	0 000	0 000	0 000	2 671 50	Received this period
APPLERA CORP - APPLIED BIOSYSTEMS GROUP	CUSIP 038020103	27 FEB 02 / Pay date	27 FEB 02	Ex date	27 FEB 02	4 500 000	0 0425	0 000	0 000	191 25	Received this period
APPLERA CORP - APPLIED BIOSYSTEMS GROUP	CUSIP 038020103	29 NOV 01 / Pay date	29 NOV 01	Ex date	29 NOV 01	4 800 000	0 0425	0 000	0 000	208 25	Received this period
APT INVT & MGMT CO CL A	CUSIP 03748R101	23 AUG 02 / Pay date	23 AUG 02	Ex date	23 AUG 02	1 200 000	0 0000	0 000	0 000	984 00	Received this period
ARCHSTONE-SMITH TR COM	CUSIP 039583109	29 AUG 02 / Pay date	29 AUG 02	Ex date	29 AUG 02	0 000	0 0000	0 000	0 000	1 020 00	Received this period
ASTORIA FINL CORP COM	CUSIP 046265104	13 FEB 02 / Pay date	13 FEB 02	Ex date	13 FEB 02	2 600 000	1 700	0 000	0 000	442 00	Received this period
ASTORIA FINL CORP COM	CUSIP 046265104	13 MAY 02 / Pay date	13 MAY 02	Ex date	13 MAY 02	1 600 000	2 000	0 000	0 000	320 00	Received this period
AUTO DATA PROCESSING INC COM	CUSIP 053015103	01 JUL 02 / Pay date	01 JUL 02	Ex date	01 JUL 02	11 800 000	0 0000	0 000	0 000	1 334 00	Received this period

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

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Account number 2602475
Account Name ZZ*FREEDOM FORUM INC JP MOR-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
AUTO DATA PROCESSING INC COM CUSIP 053015103 Ex date 12 DEC 01 / Pay date 02 JAN 02	1150 9 400 000	1,081 00	0 00	0 00	1 081 00	Received this period
AUTO DATA PROCESSING INC COM CUSIP 053015103 Ex date 13 MAR 02 / Pay date 01 APR 02	1150 9 400 000	1 081 00	0 00	0 00	1 081 00	Received this period
AUTODESK INC COM CUSIP 052769106 Ex date 02 JAN 02 / Pay date 18 JAN 02	0600 300 000	18 00	0 00	0 00	18 00	Received this period
AUTODESK INC COM CUSIP 052769106 Ex date 02 APR 02 / Pay date 18 APR 02	0600 200 000	12 00	0 00	0 00	12 00	Received this period
BAKER HUGHES INC COM CUSIP 057224107 Ex date 02 MAY 02 / Pay date 24 MAY 02	1150 9 300 000	1 069 50	0 00	0 00	1 069 50	Received this period
BAKER HUGHES INC COM CUSIP 057224107 Ex date 23 AUG 02 / Pay date 23 AUG 02	0000 12 500 000	1 437 50	0 00	0 00	1 437 50	Received this period
BAKER HUGHES INC COM CUSIP 057224107 Ex date 07 FEB 02 / Pay date 25 FEB 02	1150 8,300 000	1 069 50	0 00	0 00	1 069 50	Received this period
BANK N Y CO INC COM CUSIP 064057102 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 8 200 000	1 558 00	0 00	0 00	1 558 00	Received this period
BANK N Y CO INC COM CUSIP 064057102 Ex date 17 APR 02 / Pay date 02 MAY 02	1900 9 900 000	1 881 00	0 00	0 00	1 881 00	Received this period
BANK N Y CO INC COM CUSIP 064057102 Ex date 16 JAN 02 / Pay date 31 JAN 02	1900 13 000 000	2 413 00	0 00	0 00	2 413 00	Received this period
BANK ONE CORP COM CUSIP 06423A103 Ex date 13 MAR 02 / Pay date 01 APR 02	2100 16 800 000	3 528 00	0 00	0 00	3 528 00	Received this period
BANK ONE CORP COM CUSIP 06423A103 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 23 500 000	4 137 00	0 00	0 00	4 137 00	Received this period

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1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
BANK ONE CORP COM CUSIP 06423A103 Ex date 12 DEC 01 / Pay date 02 JAN 02	2100 24 800 000	5,228 00	0 00	0 00	5 229 00	Received this period
BANKNORTH GROUP INC NEW COM CUSIP 06846R107 Ex date 12 AUG 02 / Pay date 12 AUG 02	0000 1 900 000	285 00	0 00	0 00	285 00	Received this period
BANKNORTH GROUP INC NEW COM CUSIP 06846R107 Ex date 31 JAN 02 / Pay date 14 FEB 02	1350 3 000 000	405 00	0 00	0 00	405 00	Received this period
BANKNORTH GROUP INC NEW COM CUSIP 06846R107 Ex date 01 MAY 02 / Pay date 13 MAY 02	1450 3,000 000	435 00	0 00	0 00	435 00	Received this period
BARD C R INC CAP CUSIP 067383109 Ex date 16 JAN 02 / Pay date 01 FEB 02	2100 2,100 000	441 00	0 00	0 00	441 00	Received this period
BAXTER INTL INC COM CUSIP 071813109 Ex date 12 DEC 01 / Pay date 07 JAN 02	5820 15 100 000	8 788 20	0 00	0 00	8 788 20	Received this period
BB&T CORP COM CUSIP 054937107 Ex date 10 APR 02 / Pay date 01 MAY 02	2600 2,800 000	728 00	0 00	0 00	728 00	Received this period
BB&T CORP COM CUSIP 054937107 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 1 400 000	812 00	0 00	0 00	812 00	Received this period
BB&T CORP COM CUSIP 054937107 Ex date 16 JAN 02 / Pay date 04 FEB 02	2600 4,300 000	1,118 00	0 00	0 00	1,118 00	Received this period
BECTON DICKINSON & CO COM CUSIP 075887109 Ex date 26 JUN 02 / Pay date 28 JUN 02	0000 10,100 000	884 75	0 00	0 00	884 75	Received this period
BECTON DICKINSON & CO COM CUSIP 075887109 Ex date 06 MAR 02 / Pay date 29 MAR 02	0975 10,100 000	884 75	0 00	0 00	884 75	Received this period
BECTON DICKINSON & CO COM CUSIP 075887109 Ex date 10 DEC 01 / Pay date 02 JAN 02	0975 10 100 000	884 75	0 00	0 00	884 75	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
<i>Equities</i>						
BELLSOUTH CORP COM STK CUSIP 079860102 Ex date 08 JAN 02 / Pay date 01 FEB 02	1900 21 800 000	4 142 00	0 00	0 00	4 142 00	Received this period
BELLSOUTH CORP COM STK CUSIP 079860102 Ex date 09 APR 02 / Pay date 01 MAY 02	1900 22 200 000	4 218 00	0 00	0 00	4 218 00	Received this period
BELLSOUTH CORP COM STK CUSIP 079860102 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 24 300 000	4 860 00	0 00	0 00	4 860 00	Received this period
BIOMET INC COM CUSIP 090813100 Ex date 15 JUL 02 / Pay date 15 JUL 02	0000 1 200 000	120 00	0 00	0 00	120 00	Received this period
BK AMER CORP COM CUSIP 060505104 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 11 800 000	7 020 00	0 00	0 00	7 020 00	Received this period
BK AMER CORP COM CUSIP 060505104 Ex date 27 FEB 02 / Pay date 22 MAR 02	6000 10,100 000	6 060 00	0 00	0 00	6 060 00	Received this period
BLACK & DECKER CORP COM CUSIP 091797100 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 3 300 000	396 00	0 00	0 00	396 00	Received this period
BLACK & DECKER CORP COM CUSIP 091797100 Ex date 12 MAR 02 / Pay date 28 MAR 02	1200 3 300 000	396 00	0 00	0 00	396 00	Received this period
BOEING CO COM CUSIP 097023105 Ex date 06 SEP 02 / Pay date 06 SEP 02	0000 5 343 000	1 853 00	0 00	0 00	1 853 00	Received this period
BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 Ex date 03 APR 02 / Pay date 01 MAY 02	2800 23 400 000	6 552 00	0 00	0 00	6 552 00	Received this period
BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 Ex date 02 JAN 02 / Pay date 01 FEB 02	2800 23 000 000	6 440 00	0 00	0 00	6 440 00	Received this period
BRISTOL MYERS SQUIBB CO COM CUSIP 110122108 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 22 100 000	2 408 00	0 00	0 00	2 408 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
BSTN PPTYS INC COM STK CUSIP 101121101 Ex date 28 MAR 02 / Pay date 30 APR 02	5800 200 000	116 00	0 00	0 00	116 00	Received this period
BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 Ex date 07 MAR 02 / Pay date 01 APR 02	1200 8,300 000	996 00	0 00	0 00	996 00	Received this period
BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 7,900 000	984 00	0 00	0 00	984 00	Received this period
BURL NORTHN SANTA FE CORP COM CUSIP 12189T104 Ex date 10 DEC 01 / Pay date 02 JAN 02	1200 14 000 000	1 680 00	0 00	0 00	1 680 00	Received this period
C H ROBINSON WORLDWIDE INC COM CUSIP 12541W100 Ex date 05 DEC 01 / Pay date 02 JAN 02	0600 2 000 000	120 00	0 00	0 00	120 00	Received this period
CAMPBELL SOUP CO COM CUSIP 134428109 Ex date 10 APR 02 / Pay date 30 APR 02	1575 4,700 000	740 25	0 00	0 00	740 25	Received this period
CAMPBELL SOUP CO COM CUSIP 134428109 Ex date 31 JUL 02 / Pay date 31 JUL 02	0000 3 600 000	740 25	0 00	0 00	740 25	Received this period
CAMPBELL SOUP CO COM CUSIP 134428109 Ex date 02 JAN 02 / Pay date 31 JAN 02	1575 4,700 000	740 25	0 00	0 00	740 25	Received this period
CAP 1 FNCL COM CUSIP 14040H105 Ex date 20 AUG 02 / Pay date 20 AUG 02	0000 10 600 000	281 96	0 00	0 00	281 96	Received this period
CAP 1 FNCL COM CUSIP 14040H105 Ex date 08 FEB 02 / Pay date 20 FEB 02	0287 9 300 000	247 94	0 00	0 00	247 94	Received this period
CAP 1 FNCL COM CUSIP 14040H105 Ex date 06 MAY 02 / Pay date 20 MAY 02	0287 10 600 000	282 70	0 00	0 00	282 70	Received this period
CARDINAL HLTH INC CUSIP 14149Y108 Ex date 27 DEC 01 / Pay date 15 JAN 02	0250 5 500 000	137 50	0 00	0 00	137 50	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
CARDINAL HLTH INC CUSIP 14149Y108 Ex date 27 MAR 02 / Pay date 15 APR 02	0250 5 600 000	140 00	0 00	0 00	140 00	Received this period
CARDINAL HLTH INC CUSIP 14149Y108 Ex date 15 JUL 02 / Pay date 15 JUL 02	0000 6 000 000	150 00	0 00	0 00	150 00	Received this period
CARRAMERICA RLTY CORP COM REIT CUSIP 144418100 Ex date 30 AUG 02 / Pay date 30 AUG 02	0000 0 000	400 00	0 00	0 00	400 00	Received this period
CATERPILLAR INC COM CUSIP 149123101 Ex date 17 JAN 02 / Pay date 20 FEB 02	3500 7 300 000	2 555 00	0 00	0 00	2 555 00	Received this period
CATERPILLAR INC COM CUSIP 149123101 Ex date 20 AUG 02 / Pay date 20 AUG 02	0000 5 400 000	1 890 00	0 00	0 00	1 890 00	Received this period
CATERPILLAR INC COM CUSIP 149123101 Ex date 18 APR 02 / Pay date 20 MAY 02	3500 4 400 000	1,540 00	0 00	0 00	1 540 00	Received this period
CHARTER 1 FINCL INC COM CUSIP 160903100 Ex date 04 FEB 02 / Pay date 20 FEB 02	2000 6 100 000	1 220 00	0 00	0 00	1 220 00	Received this period
CHEVRONTEXACO CORP COM CUSIP 166764100 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 8 799 000	13,580 00	0 00	0 00	13,580 00	Received this period
CHEVRONTEXACO CORP COM CUSIP 166764100 Ex date 13 FEB 02 / Pay date 11 MAR 02	7000 19 300 000	13,510 00	0 00	0 00	13 510 00	Received this period
CHEVRONTEXACO CORP COM CUSIP 166764100 Ex date 15 MAY 02 / Pay date 10 JUN 02	7000 21 900 000	15,330 00	0 00	0 00	15 330 00	Received this period
CHUBB CORP COM CUSIP 171232101 Ex date 09 JUL 02 / Pay date 09 JUL 02	0000 2,400 000	840 00	0 00	0 00	840 00	Received this period
CIGNA CORP COM CUSIP 125509109 Ex date 11 DEC 01 / Pay date 10 JAN 02	3200 6 900 000	2,208 00	0 00	0 00	2 208 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
CIGNA CORP COM CUSIP 125509109 Ex date 11 MAR 02 / Pay date 10 APR 02	3300 6 900 000	2,277 00	0 00	0 00	2 277 00	Received this period
CIGNA CORP COM CUSIP 125509109 Ex date 10 JUL 02 / Pay date 10 JUL 02	0000 6,900 000	2 277 00	0 00	0 00	2 277 00	Received this period
CINERGY CORP COM CUSIP 172474108 Ex date 31 JAN 02 / Pay date 15 FEB 02	4500 5 500 000	2 475 00	0 00	0 00	2 475 00	Received this period
CINERGY CORP COM CUSIP 172474108 Ex date 06 MAY 02 / Pay date 15 MAY 02	4500 5,500 000	2 475 00	0 00	0 00	2 475 00	Received this period
CINERGY CORP COM CUSIP 172474108 Ex date 15 AUG 02 / Pay date 15 AUG 02	0000 5,500 000	2 475 00	0 00	0 00	2 475 00	Received this period
CITIGROUP INC COM CUSIP 172967101 Ex date 31 JAN 02 / Pay date 22 FEB 02	1800 87 000 000	13 920 00	0 00	0 00	13 920 00	Received this period
CITIGROUP INC COM CUSIP 172967101 Ex date 23 AUG 02 / Pay date 23 AUG 02	0000 88 400 000	15 804 00	0 00	0 00	15 804 00	Received this period
CITIGROUP INC COM CUSIP 172967101 Ex date 02 MAY 02 / Pay date 24 MAY 02	1800 87,600 000	15 768 00	0 00	0 00	15 768 00	Received this period
CLOROX CO COM CUSIP 189054109 Ex date 15 AUG 02 / Pay date 15 AUG 02	0000 900 000	198 00	0 00	0 00	198 00	Received this period
CMS ENERGY CORP COM CUSIP 125898100 Ex date 03 MAY 02 / Pay date 22 MAY 02	3650 5 800 000	2 117 00	0 00	0 00	2 117 00	Received this period
CMS ENERGY CORP COM CUSIP 125898100 Ex date 05 FEB 02 / Pay date 22 FEB 02	3650 6 700 000	2 445 50	0 00	0 00	2 445 50	Received this period
COCA COLA CO COM CUSIP 191218100 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 47 000 000	8 500 00	0 00	0 00	8 500 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
COCA COLA CO COM CUSIP 191216100 Ex date 13 MAR 02 / Pay date 01 APR 02	2000 47 500 000	9 500 00	0 00	0 00	9 500 00	Received this period
COLGATE PALMOLIVE CO COM CUSIP 194162103 Ex date 15 AUG 02 / Pay date 15 AUG 02	0000 10 200 000	2,088 00	0 00	0 00	2 088 00	Received this period
COLGATE-PALMOLIVE CO COM CUSIP 194162103 Ex date 23 JAN 02 / Pay date 15 FEB 02	1800 16 300 000	2 834 00	0 00	0 00	2 934 00	Received this period
COLGATE PALMOLIVE CO COM CUSIP 194162103 Ex date 24 APR 02 / Pay date 15 MAY 02	1800 16,000 000	2 880 00	0 00	0 00	2,880 00	Received this period
COMPASS BANCSHARES INC COM CUSIP 20449H109 Ex date 13 MAR 02 / Pay date 01 APR 02	2500 1 300 000	325 00	0 00	0 00	325 00	Received this period
COMPASS BANCSHARES INC COM CUSIP 20449H109 Ex date 13 DEC 01 / Pay date 02 JAN 02	2300 1 300 000	299 00	0 00	0 00	299 00	Received this period
COMPASS BANCSHARES INC COM CUSIP 20449H109 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 1 300 000	325 00	0 00	0 00	325 00	Received this period
COMPUTER ASSOC INTL INC COM CUSIP 204912109 Ex date 19 DEC 01 / Pay date 09 JAN 02	0400 7 300 000	292 00	0 00	0 00	292 00	Received this period
CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 Ex date 07 MAR 02 / Pay date 01 APR 02	2400 200 000	48 00	0 00	0 00	48 00	Received this period
CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 Ex date 06 DEC 01 / Pay date 02 JAN 02	1200 200 000	24 00	0 00	0 00	24 00	Received this period
CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 8 300 000	1,512 00	0 00	0 00	1 512 00	Received this period
COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 Ex date 27 SEP 02 / Pay date 27 SEP 02	0000 0 000	367 50	0 00	0 00	367 50	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 Ex date 10 JAN 02 / Pay date 31 JAN 02	1000 15 700 000	1 570 00	0 00	0 00	1 570 00	Received this period
COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 Ex date 10 MAY 02 / Pay date 31 MAY 02	1300 15 700 000	2 041 00	0 00	0 00	2 041 00	Received this period
COUNTRYWIDE FINL CORP COM STK \$ 05 PAR CUSIP 222372104 Ex date 30 AUG 02 / Pay date 30 AUG 02	0000 12 000 000	1 331 00	0 00	0 00	1 331 00	Received this period
CSX CORP COM CUSIP 126408103 Ex date 21 FEB 02 / Pay date 15 MAR 02	1000 3 200 000	320 00	0 00	0 00	320 00	Received this period
CSX CORP COM CUSIP 126408103 Ex date 22 MAY 02 / Pay date 14 JUN 02	1000 3 200 000	330 00	0 00	0 00	330 00	Received this period
CSX CORP COM CUSIP 126408103 Ex date 13 SEP 02 / Pay date 13 SEP 02	0000 3 300 000	330 00	0 00	0 00	330 00	Received this period
CVS CORP COM STK CUSIP 126650100 Ex date 19 APR 02 / Pay date 03 MAY 02	0575 6,100 000	350 75	0 00	0 00	350 75	Received this period
CVS CORP COM STK CUSIP 126650100 Ex date 02 AUG 02 / Pay date 02 AUG 02	0000 7 400 000	396 75	0 00	0 00	396 75	Received this period
CVS CORP COM STK CUSIP 126650100 Ex date 18 JAN 02 / Pay date 05 FEB 02	0575 4 500 000	258 75	0 00	0 00	258 75	Received this period
DANAHER CORP COM CUSIP 235851102 Ex date 26 MAR 02 / Pay date 30 APR 02	0200 1 400 000	28 00	0 00	0 00	28 00	Received this period
DANAHER CORP COM CUSIP 235851102 Ex date 31 JUL 02 / Pay date 31 JUL 02	0000 1 400 000	28 00	0 00	0 00	28 00	Received this period
DANAHER CORP COM CUSIP 235851102 Ex date 26 DEC 01 / Pay date 31 JAN 02	0200 4 700 000	94 00	0 00	0 00	94 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
DEERE & CO COM	0000 1 400 000	308 00	0 00	0 00	308 00	Received this period
CUSIP 244199105 Ex date 01 AUG 02 / Pay date 01 AUG 02						
DELPHI CORP COM	0700 13 800 000	966 00	0 00	0 00	966 00	Received this period
CUSIP 247126105 Ex date 21 MAR 02 / Pay date 22 APR 02						
DELPHI CORP COM	0700 13 800 000	966 00	0 00	0 00	966 00	Received this period
CUSIP 247126105 Ex date 13 DEC 01 / Pay date 16 JAN 02						
DELPHI CORP COM	0000 17 500 000	1 225 00	0 00	0 00	1 225 00	Received this period
CUSIP 247126105 Ex date 05 AUG 02 / Pay date 05 AUG 02						
DELTA AIR LINES INC COM	0250 8 000 000	200 00	0 00	0 00	200 00	Received this period
CUSIP 247361108 Ex date 06 MAY 02 / Pay date 03 JUN 02						
DELTA AIR LINES INC COM	0250 7 600 000	190 00	0 00	0 00	190 00	Received this period
CUSIP 247361108 Ex date 04 FEB 02 / Pay date 01 MAR 02						
DEVON ENERGY CORP NEW COM	0000 8 600 000	375 00	0 00	0 00	375 00	Received this period
CUSIP 25179M103 Ex date 28 JUN 02 / Pay date 28 JUN 02						
DEVON ENERGY CORP NEW COM	0000 8 600 000	35 00	0 00	0 00	35 00	Received this period
CUSIP 25179M103 Ex date 28 JUN 02 / Pay date 28 JUN 02						
DEVON ENERGY CORP NEW COM	0500 6 400 000	320 00	0 00	0 00	320 00	Received this period
CUSIP 25179M103 Ex date 13 MAR 02 / Pay date 29 MAR 02						
DIAMOND OFFSHORE DRILLING INC COM	1250 6 300 000	787 50	0 00	0 00	787 50	Received this period
CUSIP 25271C102 Ex date 30 JAN 02 / Pay date 01 MAR 02						
DIAMOND OFFSHORE DRILLING INC COM	0000 2 400 000	737 50	0 00	0 00	737 50	Received this period
CUSIP 25271C102 Ex date 03 SEP 02 / Pay date 03 SEP 02						
DIAMOND OFFSHORE DRILLING INC COM	1250 6 300 000	550 00	0 00	0 00	550 00	Received this period
CUSIP 25271C102 Ex date 29 APR 02 / Pay date 03 JUN 02						

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Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Equities

DIAMOND OFFSHORE DRILLING INC COM	CUSIP 25271C102	28 APR 02 / Pay date 03 JUN 02	1250	6 300 000	237 50	0 00	0 00	237 50	Received this period
DOMINION RES INC VA NEW COM	CUSIP 25746U109	29 MAY 02 / Pay date 20 JUN 02	6450	9 100 000	5 869 50	0 00	0 00	5 869 50	Received this period
DOMINION RES INC VA NEW COM	CUSIP 25746U109	20 SEP 02 / Pay date 20 SEP 02	0 000	0 000	3 031 50	0 00	0 00	3 031 50	Received this period
DOMINION RES INC VA NEW COM	CUSIP 25746U109	27 FEB 02 / Pay date 20 MAR 02	6450	3 300 000	2 128 50	0 00	0 00	2 128 50	Received this period
DOVER CORP COM	CUSIP 260003108	29 MAY 02 / Pay date 14 JUN 02	1350	600 000	81 00	0 00	0 00	81 00	Received this period
DOVER CORP COM	CUSIP 260003108	13 SEP 02 / Pay date 13 SEP 02	0 000	600 000	81 00	0 00	0 00	81 00	Received this period
DOW CHEM CO COM	CUSIP 260543103	27 DEC 01 / Pay date 30 JAN 02	3350	20 200 000	6 767 00	0 00	0 00	6 767 00	Received this period
DOW CHEM CO COM	CUSIP 260543103	28 MAR 02 / Pay date 30 APR 02	3350	17 500 000	5 862 50	0 00	0 00	5 862 50	Received this period
DOW CHEM CO COM	CUSIP 260543103	30 JUL 02 / Pay date 30 JUL 02	0 000	4 000 000	2 713 50	0 00	0 00	2 713 50	Received this period
DTE ENERGY CO COM	CUSIP 233331107	15 JUL 02 / Pay date 15 JUL 02	0 000	7 000 000	3 605 00	0 00	0 00	3 605 00	Received this period
DTE ENERGY CO COM	CUSIP 233331107	21 DEC 01 / Pay date 15 JAN 02	5150	7 000 000	3 605 00	0 00	0 00	3 605 00	Received this period
DTE ENERGY CO COM	CUSIP 233331107	21 MAR 02 / Pay date 15 APR 02	5150	7 000 000	3 605 00	0 00	0 00	3 605 00	Received this period

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Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Equities								
DU PONT E I DE NEMOURS & CO COM STK	CUSIP 263534109	13 MAY 02 / Pay date	12 JUN 02	3500	1 000 000	0 00	350 00	Received this period
DU PONT E I DE NEMOURS & CO COM STK	CUSIP 263534109	12 SEP 02 / Pay date	12 SEP 02	8 210 000	0 00	0 00	3 220 00	Received this period
DU PONT E I DE NEMOURS & CO COM STK	CUSIP 263534109	13 FEB 02 / Pay date	14 MAR 02	3500	1 300 000	0 00	455 00	Received this period
DYNEGY INC NEW CL A COM	CUSIP 26816Q101	30 MAY 02 / Pay date	17 JUN 02	0750	18 900 000	0 00	1 492 50	Received this period
DYNEGY INC NEW CL A COM	CUSIP 26816Q101	27 FEB 02 / Pay date	15 MAR 02	0750	11 700 000	0 00	877 50	Received this period
EASTMAN CHEM CO COM	CUSIP 277432100	13 MAR 02 / Pay date	01 APR 02	4400	3,600 000	0 00	1 584 00	Received this period
EASTMAN CHEM CO COM	CUSIP 277432100	01 JUL 02 / Pay date	01 JUL 02	0000	3,700 000	0 00	1 628 00	Received this period
EATON CORP COM	CUSIP 278058102	02 MAY 02 / Pay date	24 MAY 02	4400	2 900 000	0 00	1 276 00	Received this period
EATON CORP COM	CUSIP 278058102	23 AUG 02 / Pay date	23 AUG 02	0000	2 800 000	0 00	1 276 00	Received this period
EATON CORP COM	CUSIP 278058102	31 JAN 02 / Pay date	22 FEB 02	4400	2 800 000	0 00	1 276 00	Received this period
EDWARDS A G INC COM	CUSIP 281760108	01 JUL 02 / Pay date	01 JUL 02	0000	1,700 000	0 00	272 00	Received this period
EDWARDS A G INC COM	CUSIP 281760108	06 MAR 02 / Pay date	01 APR 02	1600	1,700 000	0 00	272 00	Received this period

Portfolio Statement

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
EDWARDS A.G INC COM CUSIP 281760108 Ex date 05 DEC 01 / Pay date 02 JAN 02	1600 2,100 000	272 00	0 00	0 00	272 00	Received this period
EL PASO CORP COM CUSIP 28336L109 Ex date 27 FEB 02 / Pay date 03 APR 02	2175 18 000 000	3 480 00	0 00	0 00	3 480 00	Received this period
EL PASO CORP COM CUSIP 28336L109 Ex date 05 DEC 01 / Pay date 02 JAN 02	2125 18 600 000	3 527 50	0 00	0 00	3 527 50	Received this period
EL PASO CORP COM CUSIP 28336L109 Ex date 03 JUL 02 / Pay date 03 JUL 02	0000 11,900 000	2 568 50	0 00	0 00	2,568 50	Received this period
ELECTR DATA SYS CORP NEW COM CUSIP 285661104 Ex date 13 MAY 02 / Pay date 10 JUN 02	1500 6 700 000	1,005 00	0 00	0 00	1,005 00	Received this period
ELECTR DATA SYS CORP NEW COM CUSIP 285661104 Ex date 15 FEB 02 / Pay date 11 MAR 02	1500 6,700 000	1 005 00	0 00	0 00	1 005 00	Received this period
ELECTR DATA SYS CORP NEW COM CUSIP 285661104 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 3 100 000	485 00	0 00	0 00	485 00	Received this period
ELI LILLY & CO COM CUSIP 532457108 Ex date 13 FEB 02 / Pay date 08 MAR 02	3100 18 800 000	5 828 00	0 00	0 00	5 828 00	Received this period
ELI LILLY & CO COM CUSIP 532457108 Ex date 13 MAY 02 / Pay date 10 JUN 02	3100 18 400 000	5 084 00	0 00	0 00	5,084 00	Received this period
ELI LILLY & CO COM CUSIP 532457108 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 7,162 000	6 448 00	0 00	0 00	6 448 00	Received this period
EMERSON ELEC CO COM CUSIP 291011104 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 2 748 000	2,325 00	0 00	0 00	2 325 00	Received this period
EMERSON ELEC CO COM CUSIP 291011104 Ex date 15 MAY 02 / Pay date 10 JUN 02	3875 8,000 000	2 325 00	0 00	0 00	2,325 00	Received this period

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Account number 2602475
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
EMERSON ELEC CO COM CUSIP 291011104 Ex date 13 FEB 02 / Pay date 11 MAR 02	3875 8,300 000	2 441 25	0 00	0 00	2 441 25	Received this period
ENTERGY CORP NEW COM CUSIP 29364G103 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 5 604 000	2 608 32	0 00	0 00	2 608 32	Received this period
ENTERGY CORP NEW COM CUSIP 29364G103 Ex date 07 FEB 02 / Pay date 01 MAR 02	3300 13 800 000	4 554 00	0 00	0 00	4 554 00	Received this period
ENTERGY CORP NEW COM CUSIP 29364G103 Ex date 10 MAY 02 / Pay date 03 JUN 02	3300 13 800 000	4 554 00	0 00	0 00	4 554 00	Received this period
EQTY OFFICE PPTYS TR REIT CUSIP 294741103 Ex date 31 DEC 01 / Pay date 25 JAN 02	0000 6 900 000	2 413 76	0 00	0 00	2 413 76	Received this period
EQTY OFFICE PPTYS TR REIT CUSIP 294741103 Ex date 12 DEC 01 / Pay date 25 JAN 02	5000 6 900 000	- 3 450 00	0 00	0 00	3 450 00	Received this period
EQTY OFFICE PPTYS TR REIT CUSIP 294741103 Ex date 26 MAR 02 / Pay date 15 APR 02	5000 5 600 000	2 800 00	0 00	0 00	2 800 00	Received this period
EQTY OFFICE PPTYS TR REIT CUSIP 294741103 Ex date 15 JUL 02 / Pay date 15 JUL 02	0000 5 000 000	2 500 00	0 00	0 00	2 500 00	Received this period
EXELON CORP COM CUSIP 30181N101 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 2 052 000	1 144 00	0 00	0 00	1 144 00	Received this period
EXXON MOBIL CORP COM CUSIP 30231G102 Ex date 09 MAY 02 / Pay date 10 JUN 02	2300 87 100 000	22 333 00	0 00	0 00	22 333 00	Received this period
EXXON MOBIL CORP COM CUSIP 30231G102 Ex date 07 FEB 02 / Pay date 11 MAR 02	2300 105 000 000	24,150 00	0 00	0 00	24 150 00	Received this period
EXXON MOBIL CORP COM CUSIP 30231G102 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 43 203 000	19 872 00	0 00	0 00	19 872 00	Received this period

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
F P L GROUP INC COM CUSIP 302571104 Ex date 20 FEB 02 / Pay date 15 MAR 02	5800 3,900 000	2 262 00	0 00	0 00	2 262 00	Received this period
F P L GROUP INC COM CUSIP 302571104 Ex date 05 JUN 02 / Pay date 17 JUN 02	5800 1,200 000	696 00	0 00	0 00	696 00	Received this period
FEDEX CORP COM CUSIP 31428X106 Ex date 08 JUL 02 / Pay date 08 JUL 02	0000 3 800 000	190 00	0 00	0 00	190 00	Received this period
FHLMC COM CUSIP 313400301 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 8,300 000	2 728 00	0 00	0 00	2 728 00	Received this period
FHLMC COM CUSIP 313400301 Ex date 07 MAR 02 / Pay date 29 MAR 02	2200 12 700 000	2 784 00	0 00	0 00	2,784 00	Received this period
FIRSTENERGY CORP COM CUSIP 337832107 Ex date 05 FEB 02 / Pay date 01 MAR 02	3750 4,500 000	1,687 50	0 00	0 00	1 687 50	Received this period
FIRSTENERGY CORP COM CUSIP 337832107 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 3 500 000	2 175 00	0 00	0 00	2 175 00	Received this period
FIRSTENERGY CORP COM CUSIP 337832107 Ex date 03 MAY 02 / Pay date 03 JUN 02	3750 4 800 000	1 800 00	0 00	0 00	1 800 00	Received this period
FIRSTMERIT CORP COM CUSIP 337815102 Ex date 28 FEB 02 / Pay date 18 MAR 02	2400 500 000	120 00	0 00	0 00	120 00	Received this period
FIRSTMERIT CORP COM CUSIP 337815102 Ex date 16 SEP 02 / Pay date 16 SEP 02	0000 0 000	125 00	0 00	0 00	125 00	Received this period
FIRSTMERIT CORP COM CUSIP 337815102 Ex date 23 MAY 02 / Pay date 17 JUN 02	2400 500 000	120 00	0 00	0 00	120 00	Received this period
FLEETBOSTON FINL CORP COM STK CUSIP 339030108 Ex date 27 FEB 02 / Pay date 01 APR 02	3500 14,100 000	4 935 00	0 00	0 00	4 935 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
FLEETBOSTON FINL CORP COM STK	0000 25 400 000	9 730 00	0 00	0 00	9 730 00	Received this period
CUSIP 339030108 Ex date 01 JUL 02 / Pay date 01 JUL 02						
FLEETBOSTON FINL CORP COM STK	0000 0 000	10 185 00	0 00	0 00	10 185 00	Received this period
CUSIP 339030108 Ex date 01 OCT 02 / Pay date 01 OCT 02						
FNMA COM STK	0000 19 800 000	6 534 00	0 00	0 00	6 534 00	Received this period
CUSIP 313586109 Ex date 26 AUG 02 / Pay date 26 AUG 02						
FNMA COM STK	3300 17 700 000	5,841 00	0 00	0 00	5 841 00	Received this period
CUSIP 313586109 Ex date 26 APR 02 / Pay date 28 MAY 02						
FNMA COM STK	3300 18 600 000	6 138 00	0 00	0 00	6 138 00	Received this period
CUSIP 313586109 Ex date 29 JAN 02 / Pay date 25 FEB 02						
FORD MTR CO DEL COM PAR \$0 01	1000 25 700 000	2 920 00	0 00	0 00	2 920 00	Received this period
CUSIP 345370860 Ex date 28 JAN 02 / Pay date 01 MAR 02						
FORD MTR CO DEL COM PAR \$0 01	1000 14 600 000	1 460 00	0 00	0 00	1,460 00	Received this period
CUSIP 345370860 Ex date 01 MAY 02 / Pay date 03 JUN 02						
FORD MTR CO DEL COM PAR \$0 01	0000 43 300 000	4,330 00	0 00	0 00	4 330 00	Received this period
CUSIP 345370860 Ex date 03 SEP 02 / Pay date 03 SEP 02						
FORD MTR CO DEL COM PAR \$0 01	1000 25 700 000	70 00	0 00	0 00	70 00	Received this period
CUSIP 345370860 Ex date 28 JAN 02 / Pay date 12 MAR 02						
GA PAC CORP	1250 9 700 000	1 212 50	0 00	0 00	1 212 50	Received this period
CUSIP 373298108 Ex date 08 FEB 02 / Pay date 22 FEB 02						
GA PAC CORP	0000 3 400 000	975 00	0 00	0 00	975 00	Received this period
CUSIP 373298108 Ex date 21 AUG 02 / Pay date 21 AUG 02						
GA PAC CORP	1250 9 000 000	1 125 00	0 00	0 00	1 125 00	Received this period
CUSIP 373298108 Ex date 15 MAY 02 / Pay date 28 MAY 02						

Account number 2602475
 Account Name ZZ:FREEDOM FORUM,INC JP MOR-SL

◆ Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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GANNETT INC COM	CUSIP 384730101	2300	9,100 000	2 093 00	0 00	0 00	2 093 00	Received this period
GANNETT INC COM	CUSIP 384730101	2300	9 100 000	2 093 00	0 00	0 00	2,093 00	Received this period
GANNETT INC COM	CUSIP 384730101	0000	9,100 000	2,093 00	0 00	0 00	2,093 00	Received this period
GATX CORP COM	CUSIP 381448103	3200	800 000	258 00	0 00	0 00	258 00	Received this period
GATX CORP COM	CUSIP 381448103	0000	800 000	258 00	0 00	0 00	258 00	Received this period
GATX CORP COM	CUSIP 381448103	0000	800 000	258 00	0 00	0 00	258 00	Received this period
GEN DYNAMICS CORP COM	CUSIP 388550108	3000	2 300 000	690 00	0 00	0 00	690 00	Received this period
GEN DYNAMICS CORP COM	CUSIP 388550108	0000	2 300 000	690 00	0 00	0 00	690 00	Received this period
GEN DYNAMICS CORP COM	CUSIP 388550108	2800	3 700 000	1 038 00	0 00	0 00	1 038 00	Received this period
GEN DYNAMICS CORP COM	CUSIP 388550108	0000	2 300 000	690 00	0 00	0 00	690 00	Received this period
GEN ELEC CO COM	CUSIP 388604103	0000	149 000 000	28 820 00	0 00	0 00	28 820 00	Received this period
GEN ELEC CO COM	CUSIP 388604103	1800	145,600 000	28 208 00	0 00	0 00	28,208 00	Received this period
GEN ELEC CO COM	CUSIP 388604103	1800	137 600 000	24,768 00	0 00	0 00	24 768 00	Received this period
GEN GROWTH PPTYS INC COM	CUSIP 370021107	6500	1,200 000	780 00	0 00	0 00	780 00	Received this period

Equities
 Income

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Account number 2602475
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
<i>Equities</i>						
GEN GROWTH PPTYS INC COM CUSIP 370021107 Ex date 31 JUL 02 / Pay date 31 JUL 02	0000 1 200 000	780 00	0 00	0 00	780 00	Received this period
GEN GROWTH PPTYS INC COM CUSIP 370021107 Ex date 11 APR 02 / Pay date 30 APR 02	6500 1 200 000	780 00	0 00	0 00	780 00	Received this period
GEN MILLS INC COM CUSIP 370334104 Ex date 08 JAN 02 / Pay date 01 FEB 02	2750 2,200 000	357 50	0 00	0 00	357 50	Received this period
GEN MILLS INC COM CUSIP 370334104 Ex date 08 APR 02 / Pay date 01 MAY 02	2750 1 300 000	357 50	0 00	0 00	357 50	Received this period
GEN MILLS INC COM CUSIP 370334104 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 3,900 000	302 50	0 00	0 00	302 50	Received this period
GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 Ex date 15 MAY 02 / Pay date 10 JUN 02	5000 14 500 000	7 250 00	0 00	0 00	7 250 00	Received this period
GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 Ex date 13 FEB 02 / Pay date 11 MAR 02	5000 2 900 000	1,450 00	0 00	0 00	1,450 00	Received this period
GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 3 472 000	7,250 00	0 00	0 00	7 250 00	Received this period
GILLETTE CO COM CUSIP 375766102 Ex date 29 APR 02 / Pay date 05 JUN 02	1625 31,300 000	5 086 25	0 00	0 00	5 086 25	Received this period
GILLETTE CO COM CUSIP 375766102 Ex date 05 SEP 02 / Pay date 05 SEP 02	0000 6 733 000	5 086 25	0 00	0 00	5 086 25	Received this period
GILLETTE CO COM CUSIP 375766102 Ex date 30 JAN 02 / Pay date 05 MAR 02	1625 24 900 000	4 046 25	0 00	0 00	4 046 25	Received this period
GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 Ex date 17 JAN 02 / Pay date 21 FEB 02	1200 5,400 000	648 00	0 00	0 00	648 00	Received this period

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 Ex date 28 APR 02 / Pay date 30 MAY 02	1200 5 400 000	648 00	0 00	0 00	648 00	Received this period
GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 Ex date 29 AUG 02 / Pay date 29 AUG 02	0000 7 300 000	876 00	0 00	0 00	876 00	Received this period
GOODRICH CORPORATION CUSIP 382388108 Ex date 29 NOV 01 / Pay date 02 JAN 02	2750 5 100 000	1,402 50	0 00	0 00	1 402 50	Received this period
GRAINGER W W INC COM CUSIP 384802104 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 1,500 000	522 00	0 00	0 00	522 00	Received this period
GRAINGER W W INC COM CUSIP 384802104 Ex date 07 FEB 02 / Pay date 01 MAR 02	1750 8,200 000	1 085 00	0 00	0 00	1,085 00	Received this period
GRAINGER W W INC COM CUSIP 384802104 Ex date 02 MAY 02 / Pay date 03 JUN 02	1800 5 600 000	1,008 00	0 00	0 00	1 008 00	Received this period
GREENPOINT FNCL CORP COM CUSIP 395384100 Ex date 20 FEB 02 / Pay date 08 MAR 02	2500 5 000 000	275 00	0 00	0 00	275 00	Received this period
GREENPOINT FNCL CORP COM CUSIP 395384100 Ex date 20 FEB 02 / Pay date 08 MAR 02	2500 5 000 000	975 00	0 00	0 00	975 00	Received this period
GREENPOINT FNCL CORP COM CUSIP 395384100 Ex date 04 SEP 02 / Pay date 04 SEP 02	0000 5 000 000	1,250 00	0 00	0 00	1 250 00	Received this period
GREENPOINT FNCL CORP COM CUSIP 395384100 Ex date 22 MAY 02 / Pay date 11 JUN 02	2500 5,000 000	1 250 00	0 00	0 00	1 250 00	Received this period
HANCOCK HLDG CO COM CUSIP 410120109 Ex date 18 SEP 02 / Pay date 18 SEP 02	0000 0 000	180 00	0 00	0 00	180 00	Received this period
HARLEY DAVIDSON INC COM CUSIP 412822108 Ex date 08 MAR 02 / Pay date 22 MAR 02	0300 2 500 000	75 00	0 00	0 00	75 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
HARLEY DAVIDSON INC COM CUSIP 412822108 Ex date 21 JUN 02 / Pay date 21 JUN 02	0000 3 000 000	87 50	0 00	0 00	87 50	Received this period
HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 Ex date 29 NOV 01 / Pay date 02 JAN 02	2600 4,500 000	1 170 00	0 00	0 00	1 170 00	Received this period
HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 Ex date 28 FEB 02 / Pay date 01 APR 02	2800 1 900 000	494 00	0 00	0 00	494 00	Received this period
HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 2 400 000	624 00	0 00	0 00	624 00	Received this period
HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 Ex date 01 OCT 02 / Pay date 01 OCT 02	0000 0 000	1 014 00	0 00	0 00	1 014 00	Received this period
HASBRO INC COM CUSIP 418056107 Ex date 15 AUG 02 / Pay date 15 AUG 02	0000 7,400 000	222 00	0 00	0 00	222 00	Received this period
HASBRO INC COM CUSIP 418056107 Ex date 29 APR 02 / Pay date 15 MAY 02	0300 7,400 000	222 00	0 00	0 00	222 00	Received this period
HASBRO INC COM CUSIP 418056107 Ex date 30 JAN 02 / Pay date 15 FEB 02	0300 7 400 000	222 00	0 00	0 00	222 00	Received this period
HCA INC COM CUSIP 404119109 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 10,800 000	148 00	0 00	0 00	148 00	Received this period
HCA INC COM CUSIP 404119109 Ex date 29 APR 02 / Pay date 03 JUN 02	0200 11,800 000	236 00	0 00	0 00	236 00	Received this period
HCA INC COM CUSIP 404119109 Ex date 30 JAN 02 / Pay date 01 MAR 02	0200 12 800 000	104 00	0 00	0 00	104 00	Received this period
HCA INC COM CUSIP 404119109 Ex date 30 JAN 02 / Pay date 01 MAR 02	0200 12 800 000	152 00	0 00	0 00	152 00	Received this period

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Account number 2602475
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
HCA INC COM CUSIP 404110108 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 10 800 000	68 00	0 00	0 00	68 00	Received this period
HEINZ H J CO COM CUSIP 423074103 Ex date 20 DEC 01 / Pay date 10 JAN 02	4050 12 400 000	5 022 00	0 00	0 00	5 022 00	Received this period
HEINZ H J CO COM CUSIP 423074103 Ex date 21 MAR 02 / Pay date 10 APR 02	4050 4 500 000	1 822 50	0 00	0 00	1,822 50	Received this period
HEINZ H J CO COM CUSIP 423074103 Ex date 10 JUL 02 / Pay date 10 JUL 02	0000 4 500 000	1 822 50	0 00	0 00	1 822 50	Received this period
HERSHEY FOODS CORP COM CUSIP 427866108 Ex date 13 SEP 02 / Pay date 13 SEP 02	0000 891 000	1 179 00	0 00	0 00	1,179 00	Received this period
HERSHEY FOODS CORP COM CUSIP 427866108 Ex date 22 MAY 02 / Pay date 14 JUN 02	3025 3 600 000	1 089 00	0 00	0 00	1,089 00	Received this period
HERSHEY FOODS CORP COM CUSIP 427866108 Ex date 21 FEB 02 / Pay date 15 MAR 02	3025 1 800 000	544 50	0 00	0 00	544 50	Received this period
HEWLETT PACKARD CO COM CUSIP 428238103 Ex date 10 JUL 02 / Pay date 10 JUL 02	0000 67 300 000	5 504 00	0 00	0 00	5,504 00	Received this period
HEWLETT PACKARD CO COM CUSIP 428238103 Ex date 17 DEC 01 / Pay date 09 JAN 02	0800 27 500 000	2 200 00	0 00	0 00	2 200 00	Received this period
HEWLETT PACKARD CO COM CUSIP 428238103 Ex date 04 MAR 02 / Pay date 10 APR 02	0800 50,500 000	4 040 00	0 00	0 00	4 040 00	Received this period
HIBERNIA CORP CL A COM CUSIP 428656102 Ex date 08 FEB 02 / Pay date 20 FEB 02	1400 3,100 000	434 00	0 00	0 00	434 00	Received this period
HIBERNIA CORP CL A COM CUSIP 428656102 Ex date 20 AUG 02 / Pay date 20 AUG 02	0000 3 100 000	434 00	0 00	0 00	434 00	Received this period

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
HIBERNIA CORP CL A COM CUSIP 428656102 Ex date 25 APR 02 / Pay date 20 MAY 02	1400 3 100 000	434 00	0 00	0 00	434 00	Received this period
HOME DEPOT INC COM CUSIP 437076102 Ex date 27 JUN 02 / Pay date 27 JUN 02	0000 42 200 000	2 110 00	0 00	0 00	2 110 00	Received this period
HOME DEPOT INC COM CUSIP 437076102 Ex date 24 SEP 02 / Pay date 24 SEP 02	2400 0 000	- 750 05	0 00	0 00	750 05	Received this period
HOME DEPOT INC COM CUSIP 437076102 Ex date 19 SEP 02 / Pay date 19 SEP 02	0000 0 000	750 05	0 00	0 00	750 05	Received this period
HOME DEPOT INC COM CUSIP 437076102 Ex date 12 MAR 02 / Pay date 28 MAR 02	0500 38 600 000	1,930 00	0 00	0 00	1 930 00	Received this period
HONEYWELL INTL INC COM STK CUSIP 438516106 Ex date 16 MAY 02 / Pay date 10 JUN 02	1875 11 400 000	2 137 50	0 00	0 00	2 137 50	Received this period
HONEYWELL INTL INC COM STK CUSIP 438516106 Ex date 15 FEB 02 / Pay date 08 MAR 02	1875 18 000 000	3 375 00	0 00	0 00	3 375 00	Received this period
HONEYWELL INTL INC COM STK CUSIP 438516106 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 8 268 000	2 137 50	0 00	0 00	2 137 50	Received this period
HOSPITALITY PROPS TR COM CUSIP 44106M102 Ex date 22 APR 02 / Pay date 23 MAY 02	7100 1 100 000	521 85	0 00	0 00	521 85	Received this period
HOSPITALITY PROPS TR COM CUSIP 44106M102 Ex date 22 APR 02 / Pay date 23 MAY 02	7100 1 100 000	259 15	0 00	0 00	259 15	Received this period
HOSPITALITY PROPS TR COM CUSIP 44106M102 Ex date 16 JAN 02 / Pay date 19 FEB 02	7100 1,100 000	781 00	0 00	0 00	781 00	Received this period
HSEHD INTL INC COM CUSIP 441815107 Ex date 15 JUL 02 / Pay date 15 JUL 02	0000 11,800 000	3 050 00	0 00	0 00	3 050 00	Received this period

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
HSEHD INTL INC COM CUSIP 441815107 Ex date 27 DEC 01 / Pay date 15 JAN 02	2200 7 600 000	1 672 00	0 00	0 00	1 672 00	Received this period
HSEHD INTL INC COM CUSIP 441815107 Ex date 28 MAR 02 / Pay date 15 APR 02	2200 15 800 000	3 478 00	0 00	0 00	3 476 00	Received this period
ILL TOOL WKS INC COM CUSIP 452308109 Ex date 28 MAR 02 / Pay date 19 APR 02	2200 300 000	68 00	0 00	0 00	68 00	Received this period
ILL TOOL WKS INC COM CUSIP 452308109 Ex date 19 JUL 02 / Pay date 19 JUL 02	0000 600 000	132 00	0 00	0 00	132 00	Received this period
ILL TOOL WKS INC COM CUSIP 452308109 Ex date 27 DEC 01 / Pay date 25 JAN 02	2200 1,400 000	308 00	0 00	0 00	308 00	Received this period
INTEL CORP CAP CUSIP 458140100 Ex date 05 FEB 02 / Pay date 01 MAR 02	0200 97,300 000	1,948 00	0 00	0 00	1 948 00	Received this period
INTEL CORP CAP CUSIP 458140100 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 96,400 000	1,928 00	0 00	0 00	1 928 00	Received this period
INTEL CORP CAP CUSIP 458140100 Ex date 03 MAY 02 / Pay date 03 JUN 02	0200 88,300 000	1 968 00	0 00	0 00	1 968 00	Received this period
INTERPUBLIC GROUP COMPANIES INC COM CUSIP 480690100 Ex date 25 FEB 02 / Pay date 15 MAR 02	0950 6 000 000	570 00	0 00	0 00	570 00	Received this period
INTERPUBLIC GROUP COMPANIES INC COM CUSIP 480690100 Ex date 28 MAY 02 / Pay date 17 JUN 02	0950 2 000 000	190 00	0 00	0 00	190 00	Received this period
INTERPUBLIC GROUP COMPANIES INC COM CUSIP 460690100 Ex date 18 SEP 02 / Pay date 18 SEP 02	0000 0 000	237 50	0 00	0 00	237 50	Received this period
INTL BUSINESS MACHS CORP COM CUSIP 459200101 Ex date 08 MAY 02 / Pay date 10 JUN 02	1500 21 800 000	3 270 00	0 00	0 00	3,270 00	Received this period

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
INTL BUSINESS MACHS CORP COM CUSIP 459200101 Ex date 06 FEB 02 / Pay date 11 MAR 02	1400 28 100 000	3 934 00	0 00	0 00	3 934 00	Received this period
INTL BUSINESS MACHS CORP COM CUSIP 459200101 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 10 906 000	2 985 00	0 00	0 00	2 985 00	Received this period
ITT INDS INC COM CUSIP 450911102 Ex date 01 OCT 02 / Pay date 01 OCT 02	0000 0 000	465 00	0 00	0 00	465 00	Received this period
ITT INDS INC COM CUSIP 450911102 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 3 400 000	510 00	0 00	0 00	510 00	Received this period
ITT INDS INC COM CUSIP 450911102 Ex date 13 MAR 02 / Pay date 01 APR 02	1500 5 900 000	885 00	0 00	0 00	885 00	Received this period
ITT INDS INC COM CUSIP 450911102 Ex date 28 NOV 01 / Pay date 02 JAN 02	1500 5 900 000	885 00	0 00	0 00	885 00	Received this period
JEFFERSON PILOT CORP COM CUSIP 475070108 Ex date 05 SEP 02 / Pay date 05 SEP 02	0000 2 600 000	786 50	0 00	0 00	786 50	Received this period
JEFFERSON-PILOT CORP COM CUSIP 475070108 Ex date 20 FEB 02 / Pay date 05 MAR 02	2750 4 800 000	1 320 00	0 00	0 00	1 320 00	Received this period
JOHNSON & JOHNSON COM CUSIP 478160104 Ex date 14 FEB 02 / Pay date 12 MAR 02	1800 41 500 000	7 470 00	0 00	0 00	7 470 00	Received this period
JOHNSON & JOHNSON COM CUSIP 478160104 Ex date 17 MAY 02 / Pay date 11 JUN 02	2050 39 200 000	8 036 00	0 00	0 00	8 036 00	Received this period
JOHNSON & JOHNSON COM CUSIP 478160104 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 19 183 000	7 749 00	0 00	0 00	7 749 00	Received this period
JOHNSON CTL INC COM CUSIP 478366107 Ex date 06 MAR 02 / Pay date 29 MAR 02	3300 3 700 000	1 221 00	0 00	0 00	1 221 00	Received this period

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1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
JOHNSON CTL INC COM CUSIP 478368107 Ex date 12 DEC 01 / Pay date 02 JAN 02	3300 3 700 000	1 221 00	0 00	0 00	1,221 00	Received this period
JOHNSON CTL INC COM CUSIP 478368107 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 3 700 000	1 221 00	0 00	0 00	1 221 00	Received this period
KELLOGG CO COM CUSIP 487838108 Ex date 28 FEB 02 / Pay date 15 MAR 02	2525 10 400 000	2,628 00	0 00	0 00	2 628 00	Received this period
KELLOGG CO COM CUSIP 487838108 Ex date 29 MAY 02 / Pay date 14 JUN 02	2525 10,700 000	2 701 75	0 00	0 00	2 701 75	Received this period
KELLOGG CO COM CUSIP 487838108 Ex date 13 SEP 02 / Pay date 13 SEP 02	0000 3 850 000	2 701 75	0 00	0 00	2 701 75	Received this period
KEYCORP NEW COM CUSIP 493287108 Ex date 01 MAR 02 / Pay date 15 MAR 02	3000 3 400 000	1 020 00	0 00	0 00	1 020 00	Received this period
KEYCORP NEW COM CUSIP 493287108 Ex date 13 SEP 02 / Pay date 13 SEP 02	0000 3 400 000	1 020 00	0 00	0 00	1 020 00	Received this period
KEYCORP NEW COM CUSIP 493287108 Ex date 30 MAY 02 / Pay date 14 JUN 02	3000 3 400 000	1 020 00	0 00	0 00	1 020 00	Received this period
KIMBERLY-CLARK CORP COM CUSIP 494368103 Ex date 05 DEC 01 / Pay date 03 JAN 02	2800 12 900 000	3 418 00	0 00	0 00	3 418 00	Received this period
KIMBERLY-CLARK CORP COM CUSIP 494368103 Ex date 02 JUL 02 / Pay date 02 JUL 02	0000 3 000 000	900 00	0 00	0 00	900 00	Received this period
KIMBERLY-CLARK CORP COM CUSIP 494368103 Ex date 08 MAR 02 / Pay date 02 APR 02	3000 9 300 000	2 780 00	0 00	0 00	2 790 00	Received this period
KIMCO RLTY CORP COM CUSIP 49448R109 Ex date 15 JUL 02 / Pay date 15 JUL 02	0000 0 000	52 00	0 00	0 00	52 00	Received this period

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Account number 2602475
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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
KIMCO RLTY CORP COM	5200 0 000	52 00	0 00	0 00	52 00	Received this period
CUSIP 49446R109 Ex date 01 APR 02 / Pay date 15 APR 02						
KNIGHT RIDDER INC COM STK	0000 800 000	200 00	0 00	0 00	200 00	Received this period
CUSIP 499040103 Ex date 19 AUG 02 / Pay date 19 AUG 02						
KNIGHT RIDDER INC COM STK	2500 800 000	200 00	0 00	0 00	200 00	Received this period
CUSIP 499040103 Ex date 06 MAY 02 / Pay date 20 MAY 02						
KRAFT FOODS INC CL A	0000 11 600 000	1 508 00	0 00	0 00	1 508 00	Received this period
CUSIP 50075N104 Ex date 08 JUL 02 / Pay date 08 JUL 02						
KRAFT FOODS INC CL A	1300 11 600 000	1 508 00	0 00	0 00	1 508 00	Received this period
CUSIP 50075N104 Ex date 20 DEC 01 / Pay date 07 JAN 02						
KRAFT FOODS INC CL A	1300 11 600 000	1 508 00	0 00	0 00	1 508 00	Received this period
CUSIP 50075N104 Ex date 13 MAR 02 / Pay date 05 APR 02						
LAUDER ESTEE COS INC CL A	0500 2 000 000	100 00	0 00	0 00	100 00	Received this period
CUSIP 518439104 Ex date 12 DEC 01 / Pay date 03 JAN 02						
LEGG MASON INC COM	1000 700 000	70 00	0 00	0 00	70 00	Received this period
CUSIP 524901105 Ex date 05 MAR 02 / Pay date 08 APR 02						
LEGG MASON INC COM	0000 700 000	70 00	0 00	0 00	70 00	Received this period
CUSIP 524901105 Ex date 08 JUL 02 / Pay date 08 JUL 02						
LIBERTY PPTY TR SH BEN INT	5900 0 000	531 00	0 00	0 00	531 00	Received this period
CUSIP 531172104 Ex date 27 DEC 01 / Pay date 15 JAN 02						
LIBERTY PPTY TR SH BEN INT	5900 0 000	413 00	0 00	0 00	413 00	Received this period
CUSIP 531172104 Ex date 27 MAR 02 / Pay date 15 APR 02						
LINCOLN NATL CORP COM	0000 6,700 000	2 144 00	0 00	0 00	2 144 00	Received this period
CUSIP 534187109 Ex date 01 AUG 02 / Pay date 01 AUG 02						

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
LINCOLN NATL CORP COM CUSIP 534187109 Ex date 08 JAN 02 / Pay date 01 FEB 02	3200 8 600 000	2 112 00	0 00	0 00	2 112 00	Received this period
LINCOLN NATL CORP COM CUSIP 534187109 Ex date 08 APR 02 / Pay date 01 MAY 02	3200 6,700 000	2 144 00	0 00	0 00	2 144 00	Received this period
LINEAR TECH CORP DEL CUSIP 535878108 Ex date 23 JAN 02 / Pay date 13 FEB 02	0400 6,700 000	268 00	0 00	0 00	268 00	Received this period
LINEAR TECH CORP DEL CUSIP 535878108 Ex date 21 AUG 02 / Pay date 21 AUG 02	0000 10,200 000	510 00	0 00	0 00	510 00	Received this period
LINEAR TECH CORP DEL CUSIP 535878108 Ex date 24 APR 02 / Pay date 15 MAY 02	0500 7,200 000	360 00	0 00	0 00	360 00	Received this period
LOCKHEED MARTIN CORP COM CUSIP 539830109 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 8 100 000	891 00	0 00	0 00	891 00	Received this period
LOCKHEED MARTIN CORP COM CUSIP 539830109 Ex date 30 SEP 02 / Pay date 30 SEP 02	0000 0 000	891 00	0 00	0 00	891 00	Received this period
LOCKHEED MARTIN CORP COM CUSIP 539830109 Ex date 28 FEB 02 / Pay date 29 MAR 02	1100 8 100 000	891 00	0 00	0 00	891 00	Received this period
LOWES COS INC COM CUSIP 548661107 Ex date 18 JAN 02 / Pay date 01 FEB 02	0200 9,000 000	180 00	0 00	0 00	180 00	Received this period
LOWES COS INC COM CUSIP 548661107 Ex date 02 AUG 02 / Pay date 02 AUG 02	0000 13 700 000	238 00	0 00	0 00	238 00	Received this period
LOWES COS INC COM CUSIP 548661107 Ex date 17 APR 02 / Pay date 03 MAY 02	0200 9 000 000	180 00	0 00	0 00	180 00	Received this period
LTD BRANDS CUSIP 532716107 Ex date 05 JUN 02 / Pay date 18 JUN 02	0750 2 300 000	172 50	0 00	0 00	172 50	Received this period

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Account number 2602475
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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
LTD BRANDS CUSIP 532716107 Ex date 17 SEP 02 / Pay date 17 SEP 02	0000 0 000	202 50	0 00	0 00	202 50	Received this period
LYONDELL CHEMICAL CO COM STK CUSIP 552078107 Ex date 16 SEP 02 / Pay date 16 SEP 02	0000 0 000	540 00	0 00	0 00	540 00	Received this period
LYONDELL CHEMICAL CO COM STK CUSIP 552078107 Ex date 22 MAY 02 / Pay date 17 JUN 02	2250 2 400 000	540 00	0 00	0 00	540 00	Received this period
MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 Ex date 19 JUL 02 / Pay date 19 JUL 02	0000 6 800 000	476 00	0 00	0 00	476 00	Received this period
MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 Ex date 02 APR 02 / Pay date 26 APR 02	0650 6 600 000	429 00	0 00	0 00	429 00	Received this period
MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 Ex date 28 DEC 01 / Pay date 11 JAN 02	0650 8 600 000	559 00	0 00	0 00	559 00	Received this period
MARSH & MC LENNAN CO S INC CUSIP 571748102 Ex date 03 JAN 02 / Pay date 15 FEB 02	5300 500 000	265 00	0 00	0 00	265 00	Received this period
MARSHALL & ILSLEY CORP COM CUSIP 571834100 Ex date 13 SEP 02 / Pay date 13 SEP 02	0000 1 352 000	784 00	0 00	0 00	784 00	Received this period
MASCO CORP COM CUSIP 574599106 Ex date 12 AUG 02 / Pay date 12 AUG 02	0000 6 700 000	661 50	0 00	0 00	661 50	Received this period
MASCO CORP COM CUSIP 574599106 Ex date 09 JAN 02 / Pay date 11 FEB 02	1350 10 600 000	1 431 00	0 00	0 00	1 431 00	Received this period
MASCO CORP COM CUSIP 574599106 Ex date 03 APR 02 / Pay date 07 MAY 02	1350 4 200 000	567 00	0 00	0 00	567 00	Received this period
MAY DEPT STORES CO COM CUSIP 577778103 Ex date 29 MAY 02 / Pay date 17 JUN 02	2375 5 700 000	1 353 75	0 00	0 00	1 353 75	Received this period

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Account number 2602475
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Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Equities

MAY DEPT STORES CO COM	CUSIP 57778103	Ex date 27 FEB 02 / Pay date 15 MAR 02	2375	1 353 75	0 00	0 00	1 353 75	Received this period
MAY DEPT STORES CO COM	CUSIP 57778103	Ex date 16 SEP 02 / Pay date 16 SEP 02	0 000	1,353 75	0 00	0 00	1 353 75	Received this period
MEDIA INC COM	CUSIP 55282C100	Ex date 15 JUL 02 / Pay date 15 JUL 02	0 000	1 037 00	0 00	0 00	1 037 00	Received this period
MEDIA INC COM	CUSIP 55282C100	Ex date 17 DEC 01 / Pay date 15 JAN 02	1 500	860 00	0 00	0 00	860 00	Received this period
MEDIA INC COM	CUSIP 55282C100	Ex date 12 DEC 01 / Pay date 02 JAN 02	0 800	1 170 00	0 00	0 00	1 170 00	Received this period
MEDIA INC COM	CUSIP 55282C100	Ex date 01 JUL 02 / Pay date 01 JUL 02	0 000	820 00	0 00	0 00	820 00	Received this period
MEDIA INC COM	CUSIP 55282L100	Ex date 13 MAR 02 / Pay date 01 APR 02	1 000	1 190 00	0 00	0 00	1 190 00	Received this period
MCKESSON CORP	CUSIP 58155Q103	Ex date 01 JUL 02 / Pay date 01 JUL 02	0 000	102 00	0 00	0 00	102 00	Received this period
MCKESSON CORP	CUSIP 58155Q103	Ex date 01 OCT 02 / Pay date 01 OCT 02	0 000	108 00	0 00	0 00	108 00	Received this period
MEDTRONIC INC COM	CUSIP 585055106	Ex date 03 APR 02 / Pay date 28 APR 02	0 575	603 75	0 00	0 00	603 75	Received this period
MEDTRONIC INC COM	CUSIP 585055106	Ex date 02 JAN 02 / Pay date 25 JAN 02	10,500 000	603 75	0 00	0 00	603 75	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
MEDTRONIC INC COM	0000 10 700 000	668 75	0 00	0 00	668 75	Received this period
CUSIP 585055108 Ex date 26 JUL 02 / Pay date 26 JUL 02						
MELLON FINL CORP COM	1200 4 300 000	518 00	0 00	0 00	516 00	Received this period
CUSIP 58551A108 Ex date 29 JAN 02 / Pay date 15 FEB 02						
MERCK & CO INC COM	3500 29 800 000	10 430 00	0 00	0 00	10 430 00	Received this period
CUSIP 589331107 Ex date 05 DEC 01 / Pay date 02 JAN 02						
MERCK & CO INC COM	3500 22 800 000	7 980 00	0 00	0 00	7 980 00	Received this period
CUSIP 589331107 Ex date 06 MAR 02 / Pay date 01 APR 02						
MERCK & CO INC COM	0000 23 900 000	8,365 00	0 00	0 00	8 365 00	Received this period
CUSIP 589331107 Ex date 01 JUL 02 / Pay date 01 JUL 02						
MERRILL LYNCH & CO INC COM	0000 3 500 000	560 00	0 00	0 00	560 00	Received this period
CUSIP 590188108 Ex date 21 AUG 02 / Pay date 21 AUG 02						
MERRILL LYNCH & CO INC COM	1600 4 400 000	704 00	0 00	0 00	704 00	Received this period
CUSIP 590188108 Ex date 06 FEB 02 / Pay date 28 FEB 02						
MERRILL LYNCH & CO INC COM	1600 1 300 000	208 00	0 00	0 00	208 00	Received this period
CUSIP 590188108 Ex date 08 MAY 02 / Pay date 29 MAY 02						
MONSANTO CO NEW COM	0000 1 500 000	180 00	0 00	0 00	180 00	Received this period
CUSIP 61166W101 Ex date 01 AUG 02 / Pay date 01 AUG 02						
MONSANTO CO NEW COM	1200 1 300 000	84 00	0 00	0 00	84 00	Received this period
CUSIP 61166W101 Ex date 08 JAN 02 / Pay date 01 FEB 02						
MONSANTO CO NEW COM	1200 1 300 000	84 00	0 00	0 00	84 00	Received this period
CUSIP 61166W101 Ex date 08 JAN 02 / Pay date 01 FEB 02						
MONSANTO CO NEW COM	1200 1 500 000	180 00	0 00	0 00	180 00	Received this period
CUSIP 61166W101 Ex date 08 APR 02 / Pay date 01 MAY 02						

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
MORGAN STANLEY	2300	2 415 00	0 00	0 00	2 415 00	Received this period
CUSIP 617446448 Ex date 09 JAN 02 / Pay date 25 JAN 02	9,900 000					
MORGAN STANLEY	0000	3 933 00	0 00	0 00	3 933 00	Received this period
CUSIP 617446448 Ex date 26 JUL 02 / Pay date 26 JUL 02	27 500 000					
MORGAN STANLEY	2300	3 038 00	0 00	0 00	3 036 00	Received this period
CUSIP 617446448 Ex date 03 APR 02 / Pay date 28 APR 02	11 600 000					
MOTOROLA INC COM	0400	520 28	0 00	0 00	520 28	Received this period
CUSIP 620076109 Ex date 12 DEC 01 / Pay date 15 JAN 02	51,200 000					
MOTOROLA INC COM	0400	1,976 00	0 00	0 00	1 976 00	Received this period
CUSIP 620076109 Ex date 13 MAR 02 / Pay date 15 APR 02	49 400 000					
MOTOROLA INC COM	0000	1 419 72	0 00	0 00	1 419 72	Received this period
CUSIP 620076109 Ex date 15 JUL 02 / Pay date 15 JUL 02	43 800 000					
MOTOROLA INC COM	0000	520 28	0 00	0 00	520 28	Received this period
CUSIP 620076109 Ex date 15 JUL 02 / Pay date 15 JUL 02	43 800 000					
MOTOROLA INC COM	0400	1,527 72	0 00	0 00	1 527 72	Received this period
CUSIP 620076109 Ex date 12 DEC 01 / Pay date 15 JAN 02	51 200 000					
N FORK BANCORPORATION INC COM	0000	500 00	0 00	0 00	500 00	Received this period
CUSIP 659424105 Ex date 15 AUG 02 / Pay date 15 AUG 02	2 000 000					
N FORK BANCORPORATION INC COM	2400	480 00	0 00	0 00	480 00	Received this period
CUSIP 659424105 Ex date 24 APR 02 / Pay date 15 MAY 02	2 000 000					
NATL COMM FINL CORP COM	1500	645 00	0 00	0 00	645 00	Received this period
CUSIP 63545P104 Ex date 05 DEC 01 / Pay date 02 JAN 02	4 300 000					
NEUBERGER BERMAN INC COM STK	0000	52 50	0 00	0 00	52 50	Received this period
CUSIP 641234109 Ex date 13 AUG 02 / Pay date 13 AUG 02	700 000					

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
NEUBERGER BERMAN INC COM STK CUSIP 641234109 Ex date 30 APR 02 / Pay date 14 MAY 02	0750 700 000	52 50	0 00	0 00	52 50	Received this period
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP 650111107 Ex date 30 MAY 02 / Pay date 19 JUN 02	1350 800 000	121 50	0 00	0 00	121 50	Received this period
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP 650111107 Ex date 27 FEB 02 / Pay date 19 MAR 02	1250 800 000	112 50	0 00	0 00	112 50	Received this period
NIKE INC CL B CUSIP 654106103 Ex date 02 JUL 02 / Pay date 02 JUL 02	0000 5 700 000	612 00	0 00	0 00	612 00	Received this period
NIKE INC CL B CUSIP 654106103 Ex date 14 MAR 02 / Pay date 03 APR 02	1200 2 700 000	324 00	0 00	0 00	324 00	Received this period
NIKE INC CL B CUSIP 654106103 Ex date 13 DEC 01 / Pay date 02 JAN 02	1200 5 600 000	672 00	0 00	0 00	672 00	Received this period
NORFOLK SOUTHN CORP COM CUSIP 655844108 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 2 100 000	147 00	0 00	0 00	147 00	Received this period
NORFOLK SOUTHN CORP COM CUSIP 655844108 Ex date 30 JAN 02 / Pay date 11 MAR 02	0600 1 000 000	60 00	0 00	0 00	60 00	Received this period
NORFOLK SOUTHN CORP COM CUSIP 655844108 Ex date 01 MAY 02 / Pay date 10 JUN 02	0600 1 800 000	108 00	0 00	0 00	108 00	Received this period
NORTHN TR CORP COM CUSIP 665859104 Ex date 06 DEC 01 / Pay date 02 JAN 02	1700 6 200 000	1 054 00	0 00	0 00	1 054 00	Received this period
NORTHN TR CORP COM CUSIP 665859104 Ex date 06 MAR 02 / Pay date 01 APR 02	1700 6 200 000	1 054 00	0 00	0 00	1 054 00	Received this period
NORTHN TR CORP COM CUSIP 665859104 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 6 200 000	1 054 00	0 00	0 00	1 054 00	Received this period

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Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/Par Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Equities

NUCOR CORP COM	CUSIP 870346105	Ex date 09 AUG 02 / Pay date 09 AUG 02	400 000	0 00	0 00	78 00	78 00	Received this period
OMNICARE INC COM	CUSIP 681804108	Ex date 28 FEB 02 / Pay date 14 MAR 02	2 800 000	0 00	0 00	63 00	63 00	Received this period
OMNICARE INC COM	CUSIP 681804108	Ex date 29 MAY 02 / Pay date 12 JUN 02	2 700 000	0 00	0 00	60 75	60 75	Received this period
OMNICOM GROUP INC COM	CUSIP 681819106	Ex date 18 DEC 01 / Pay date 04 JAN 02	3 400 000	0 00	0 00	680 00	680 00	Received this period
OMNICOM GROUP INC COM	CUSIP 681819106	Ex date 08 MAR 02 / Pay date 04 APR 02	4 200 000	0 00	0 00	840 00	840 00	Received this period
OMNICOM GROUP INC COM	CUSIP 681819106	Ex date 05 JUL 02 / Pay date 05 JUL 02	1 600 000	0 00	0 00	1 180 00	1 180 00	Received this period
PACCAR INC COM	CUSIP 683718108	Ex date 05 SEP 02 / Pay date 05 SEP 02	800 000	0 00	0 00	180 00	180 00	Received this period
PARKER-HANNIFIN CORP COM	CUSIP 701094104	Ex date 21 MAY 02 / Pay date 07 JUN 02	1 800 000	0 00	0 00	18 00	18 00	Received this period
PARKER-HANNIFIN CORP COM	CUSIP 701094104	Ex date 12 FEB 02 / Pay date 01 MAR 02	1 800 000	0 00	0 00	18 00	18 00	Received this period
PARKER-HANNIFIN CORP COM	CUSIP 701094104	Ex date 06 SEP 02 / Pay date 06 SEP 02	1 000 000	0 00	0 00	18 00	18 00	Received this period
PAYCHEX INC COM	CUSIP 704328107	Ex date 15 AUG 02 / Pay date 15 AUG 02	2 000 000	0 00	0 00	11 00	11 00	Received this period
PFSICO INC COM	CUSIP 713448108	Ex date 06 MAR 02 / Pay date 28 MAR 02	28 200 000	0 00	0 00	4 089 00	4 089 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
PEPSICO INC COM	1450	3 828 00	0 00	0 00	3 828 00	Received this period
CUSIP 713448108 Ex date 05 DEC 01 / Pay date 02 JAN 02	25 900 000					
PEPSICO INC COM	0000	4 095 00	0 00	0 00	4 095 00	Received this period
CUSIP 713448108 Ex date 28 JUN 02 / Pay date 28 JUN 02	27 300 000					
PFIZER INC COM	1300	11 219 00	0 00	0 00	11 219 00	Received this period
CUSIP 717081103 Ex date 15 MAY 02 / Pay date 06 JUN 02	86 300 000					
PFIZER INC COM	0000	11 167 00	0 00	0 00	11 167 00	Received this period
CUSIP 717081103 Ex date 05 SEP 02 / Pay date 05 SEP 02	39 781 000					
PFIZER INC COM	1300	11 218 00	0 00	0 00	11 218 00	Received this period
CUSIP 717081103 Ex date 13 FEB 02 / Pay date 07 MAR 02	86 300 000					
PHARMACIA CORP COM	0000	2 335 50	0 00	0 00	2 335 50	Received this period
CUSIP 71713U102 Ex date 01 AUG 02 / Pay date 01 AUG 02	18 300 000					
PHARMACIA CORP COM	1350	1 566 00	0 00	0 00	1 566 00	Received this period
CUSIP 71713U102 Ex date 08 JAN 02 / Pay date 01 FEB 02	11,600 000					
PHARMACIA CORP COM	1350	1 039 50	0 00	0 00	1 039 50	Received this period
CUSIP 71713U102 Ex date 08 APR 02 / Pay date 01 MAY 02	7 700 000					
PIER 1 IMPORTS INC COM	0400	92 00	0 00	0 00	92 00	Received this period
CUSIP 720279108 Ex date 04 FEB 02 / Pay date 20 FEB 02	2 300 000					
PIER 1 IMPORTS INC COM	0000	100 00	0 00	0 00	100 00	Received this period
CUSIP 720279108 Ex date 21 AUG 02 / Pay date 21 AUG 02	2 000 000					
PIER 1 IMPORTS INC COM	0500	5 00	0 00	0 00	5 00	Received this period
CUSIP 720279108 Ex date 06 MAY 02 / Pay date 22 MAY 02	3,400 000					
PIER 1 IMPORTS INC COM	0500	165 00	0 00	0 00	165 00	Received this period
CUSIP 720279108 Ex date 06 MAY 02 / Pay date 22 MAY 02	3,400 000					

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Account number 2602475
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◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
PINNACLE W CAP CORP COM CUSIP 723484101 Ex date 29 APR 02 / Pay date 03 JUN 02	4000 3 800 000	1 440 00	0 00	0 00	1,440 00	Received this period
PINNACLE W CAP CORP COM CUSIP 723484101 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 3 600 000	1 440 00	0 00	0 00	1 440 00	Received this period
PINNACLE W CAP CORP COM CUSIP 723484101 Ex date 30 JAN 02 / Pay date 01 MAR 02	4000 3 600 000	1 440 00	0 00	0 00	1 440 00	Received this period
PITNEY BOWES INC COM CUSIP 724479100 Ex date 12 SEP 02 / Pay date 12 SEP 02	0000 400 000	118 00	0 00	0 00	118 00	Received this period
PITNEY BOWES INC COM CUSIP 724479100 Ex date 22 MAY 02 / Pay date 12 JUN 02	2950 1,500 000	442 50	0 00	0 00	442 50	Received this period
PITNEY BOWES INC COM CUSIP 724479100 Ex date 20 FEB 02 / Pay date 12 MAR 02	2950 1,500 000	442 50	0 00	0 00	442 50	Received this period
PNC FINANCIAL SERVICES GROUP COM STK CUSIP 893475105 Ex date 09 JAN 02 / Pay date 24 JAN 02	4800 10,000 000	4 800 00	0 00	0 00	4 800 00	Received this period
PNC FINANCIAL SERVICES GROUP COM STK CUSIP 893475105 Ex date 10 APR 02 / Pay date 24 APR 02	4800 10,100 000	4,848 00	0 00	0 00	4,848 00	Received this period
PNC FINANCIAL SERVICES GROUP COM STK CUSIP 893475105 Ex date 24 JUL 02 / Pay date 24 JUL 02	0000 10,100 000	4,848 00	0 00	0 00	4 848 00	Received this period
PPG IND INC COM CUSIP 693508107 Ex date 12 SEP 02 / Pay date 12 SEP 02	0000 2,963 000	2,924 00	0 00	0 00	2,924 00	Received this period
PPG IND INC COM CUSIP 693508107 Ex date 14 FEB 02 / Pay date 12 MAR 02	4200 6 800 000	2 856 00	0 00	0 00	2 856 00	Received this period
PPG IND INC COM CUSIP 693508107 Ex date 08 MAY 02 / Pay date 12 JUN 02	4200 6,800 000	2 856 00	0 00	0 00	2 856 00	Received this period

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Account number 2602475
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
PPL CORP COM ISIN US89351T1080 CUSIP 69351T106 Ex date 06 DEC 01 / Pay date 02 JAN 02	2650 3 300 000	874 50	0 00	0 00	874 50	Received this period
PRAXAIR INC COM CUSIP 74005P104 Ex date 05 MAR 02 / Pay date 15 MAR 02	1900 7 800 000	1 501 00	0 00	0 00	1 501 00	Received this period
PRAXAIR INC COM CUSIP 74005P104 Ex date 05 JUN 02 / Pay date 17 JUN 02	1900 7,800 000	1 501 00	0 00	0 00	1 501 00	Received this period
PRICE T ROWE GROUP INC COM CUSIP 74144T108 Ex date 19 MAR 02 / Pay date 05 APR 02	1600 4 900 000	784 00	0 00	0 00	784 00	Received this period
PRICE T ROWE GROUP INC COM CUSIP 74144T108 Ex date 08 JUL 02 / Pay date 08 JUL 02	0000 4,900 000	784 00	0 00	0 00	784 00	Received this period
PRICE T ROWE GROUP INC COM CUSIP 74144T108 Ex date 24 DEC 01 / Pay date 11 JAN 02	1600 3,300 000	528 00	0 00	0 00	528 00	Received this period
PROCTER & GAMBLE CO COM CUSIP 742718109 Ex date 15 AUG 02 / Pay date 15 AUG 02	0000 25,800 000	10 619 00	0 00	0 00	10 619 00	Received this period
PROCTER & GAMBLE CO COM CUSIP 742718109 Ex date 16 JAN 02 / Pay date 15 FEB 02	3800 23 000 000	8 740 00	0 00	0 00	8 740 00	Received this period
PROCTER & GAMBLE CO COM CUSIP 742718109 Ex date 17 APR 02 / Pay date 15 MAY 02	3800 28 000 000	9 880 00	0 00	0 00	9 880 00	Received this period
PROGRESS ENERGY INC COM CUSIP 743263105 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 9 600 000	5 232 00	0 00	0 00	5 232 00	Received this period
PROGRESS ENERGY INC COM CUSIP 743263105 Ex date 08 JAN 02 / Pay date 01 FEB 02	5450 9 600 000	5 232 00	0 00	0 00	5 232 00	Received this period
PROGRESS ENERGY INC COM CUSIP 743263105 Ex date 08 APR 02 / Pay date 01 MAY 02	5450 9 600 000	5,232 00	0 00	0 00	5 232 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
PROLOGIS CUSIP 743410102 Ex date 12 FEB 02 / Pay date 28 FEB 02	3550 1 600 000	588 00	0 00	0 00	588 00	Received this period
PROLOGIS CUSIP 743410102 Ex date 13 MAY 02 / Pay date 29 MAY 02	3550 1 700 000	603 50	0 00	0 00	603 50	Received this period
PROLOGIS CUSIP 743410102 Ex date 07 NOV 01 / Pay date 07 FEB 02	3450 - 1 400 000	- 483 00	0 00	0 00	483 00	Received this period
PROLOGIS CUSIP 743410102 Ex date 30 AUG 02 / Pay date 30 AUG 02	0000 1 700 000	603 50	0 00	0 00	603 50	Received this period
PROLOGIS CUSIP 743410102 Ex date 31 DEC 01 / Pay date 07 FEB 02	0000 1 400 000	382 45	0 00	0 00	382 45	Received this period
PROTECTIVE LIFE CORP COM CUSIP 743674103 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 1 400 000	165 00	0 00	0 00	165 00	Received this period
PROTECTIVE LIFE CORP COM CUSIP 743674103 Ex date 15 MAY 02 / Pay date 31 MAY 02	1500 1,400 000	210 00	0 00	0 00	210 00	Received this period
PROTECTIVE LIFE CORP COM CUSIP 743674103 Ex date 13 FEB 02 / Pay date 01 MAR 02	1400 1 400 000	196 00	0 00	0 00	196 00	Received this period
PROTECTIVE LIFE CORP COM CUSIP 743674103 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 1 400 000	45 00	0 00	0 00	45 00	Received this period
REGIONS FNCL CORP COM CUSIP 758940100 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000 2 100 000	609 00	0 00	0 00	609 00	Received this period
REGIONS FNCL CORP COM CUSIP 758940100 Ex date 13 MAR 02 / Pay date 01 APR 02	2900 2 100 000	609 00	0 00	0 00	609 00	Received this period
ROCKWELL AUTOMATION CUSIP 773903109 Ex date 09 MAY 02 / Pay date 03 JUN 02	1650 5 300 000	874 50	0 00	0 00	874 50	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
ROCKWELL AUTOMATION CUSIP 773903109 Ex date 07 FEB 02 / Pay date 04 MAR 02	1650 5 300 000	874 50	0 00	0 00	874 50	Received this period
ROCKWELL AUTOMATION CUSIP 773903109 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 5 800 000	957 00	0 00	0 00	957 00	Received this period
ROHM & HAAS CO COM CUSIP 775371107 Ex date 13 FEB 02 / Pay date 01 MAR 02	2000 3 300 000	660 00	0 00	0 00	660 00	Received this period
ROHM & HAAS CO COM CUSIP 775371107 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 2 200 000	693 00	0 00	0 00	693 00	Received this period
ROHM & HAAS CO COM CUSIP 775371107 Ex date 15 MAY 02 / Pay date 03 JUN 02	2000 3 300 000	660 00	0 00	0 00	660 00	Received this period
ROUSE CO COM CUSIP 778273101 Ex date 13 MAR 02 / Pay date 29 MAR 02	3900 800 000	312 00	0 00	0 00	312 00	Received this period
ROUSE CO COM CUSIP 778273101 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 800 000	312 00	0 00	0 00	312 00	Received this period
S W AIRL CO COM CUSIP 844741108 Ex date 03 DEC 01 / Pay date 04 JAN 02	0045 3 400 000	15 30	0 00	0 00	15 30	Received this period
S W AIRL CO COM CUSIP 844741108 Ex date 26 JUN 02 / Pay date 26 JUN 02	0000 2 800 000	9 45	0 00	0 00	9 45	Received this period
S W AIRL CO COM CUSIP 844741108 Ex date 27 FEB 02 / Pay date 26 MAR 02	0045 9 800 000	44 10	0 00	0 00	44 10	Received this period
SBC COMMUNICATIONS INC COM CUSIP 78387G103 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 42 600 000	11 502 00	0 00	0 00	11 502 00	Received this period
SBC COMMUNICATIONS INC COM CUSIP 78387G103 Ex date 08 JAN 02 / Pay date 01 FEB 02	2563 42 700 000	10 941 88	0 00	0 00	10 941 88	Received this period

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Income & Expense Detail - Base Currency

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Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
SBC COMMUNICATIONS INC COM	CUSIP 78387G103 Ex date 08 APR 02 / Pay date 01 MAY 02	2700	42 300 000	11 421 00	0 00	0 00	11 421 00	Received this period
SCHERING-PLOUGH CORP COM	CUSIP 806605101 Ex date 01 MAY 02 / Pay date 28 MAY 02	1700	24 500 000	4 165 00	0 00	0 00	4 165 00	Received this period
SCHERING-PLOUGH CORP COM	CUSIP 806605101 Ex date 27 AUG 02 / Pay date 27 AUG 02	0000	10,700 000	1,207 00	0 00	0 00	1 207 00	Received this period
SCHERING-PLOUGH CORP COM	CUSIP 806605101 Ex date 30 JAN 02 / Pay date 26 FEB 02	1600	28,900 000	4 624 00	0 00	0 00	4,624 00	Received this period
SCHWAB CHARLES CORP COM NEW	CUSIP 808513105 Ex date 22 AUG 02 / Pay date 22 AUG 02	0000	23 300 000	289 30	0 00	0 00	289 30	Received this period
SCHWAB CHARLES CORP COM NEW	CUSIP 808513105 Ex date 08 MAY 02 / Pay date 22 MAY 02	0110	33,800 000	372 90	0 00	0 00	372 90	Received this period
SCHWAB CHARLES CORP COM NEW	CUSIP 808513105 Ex date 06 FEB 02 / Pay date 22 FEB 02	0110	30,700 000	341 00	0 00	0 00	341 00	Received this period
SEARS ROEBUCK & CO COM	CUSIP 812387108 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000	3 800 000	874 00	0 00	0 00	874 00	Received this period
SEARS ROEBUCK & CO COM	CUSIP 812387108 Ex date 27 FEB 02 / Pay date 01 APR 02	2300	3 800 000	874 00	0 00	0 00	874 00	Received this period
SEARS ROEBUCK & CO COM	CUSIP 812387108 Ex date 01 OCT 02 / Pay date 01 OCT 02	0000	0 000	874 00	0 00	0 00	874 00	Received this period
SOUTHRUST CORP COM	CUSIP 844730101 Ex date 01 JUL 02 / Pay date 01 JUL 02	0000	7 700 000	1,309 00	0 00	0 00	1 309 00	Received this period
SOUTHRUST CORP COM	CUSIP 844730101 Ex date 01 OCT 02 / Pay date 01 OCT 02	0000	0 000	1,309 00	0 00	0 00	1 309 00	Received this period

Equities

Income

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
SOUTHTRUST CORP COM CUSIP 844730101 Ex date 20 FEB 02 / Pay date 01 APR 02	1700 7 700 000	1 309 00	0 00	0 00	1 309 00	Received this period
SPRINT CORP COM CUSIP 852061100 Ex date 06 MAR 02 / Pay date 29 MAR 02	1250 14 300 000	1 787 50	0 00	0 00	1 787 50	Received this period
SPRINT CORP COM CUSIP 852061100 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 19,700 000	1 787 50	0 00	0 00	1 787 50	Received this period
ST STR CORP COM CUSIP 857477103 Ex date 15 JUL 02 / Pay date 15 JUL 02	0000 2,000 000	240 00	0 00	0 00	240 00	Received this period
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 Ex date 27 DEC 01 / Pay date 22 JAN 02	2000 8 100 000	1 620 00	0 00	0 00	1 620 00	Received this period
SUN TR BANKS INC COM CUSIP 867814103 Ex date 28 FEB 02 / Pay date 15 MAR 02	4300 3 500 000	1,505 00	0 00	0 00	1 505 00	Received this period
SUN TR BANKS INC COM CUSIP 867814103 Ex date 29 MAY 02 / Pay date 14 JUN 02	4300 3 900 000	1 677 00	0 00	0 00	1 677 00	Received this period
SUN TR BANKS INC COM CUSIP 867914103 Ex date 13 SEP 02 / Pay date 13 SEP 02	0000 3 311 000	1 935 00	0 00	0 00	1 935 00	Received this period
SYSCO CORP COM CUSIP 871829107 Ex date 26 JUL 02 / Pay date 26 JUL 02	0000 8 700 000	1,206 00	0 00	0 00	1 206 00	Received this period
SYSCO CORP COM CUSIP 871829107 Ex date 02 JAN 02 / Pay date 25 JAN 02	0900 18 100 000	1 629 00	0 00	0 00	1 629 00	Received this period
SYSCO CORP COM CUSIP 871829107 Ex date 03 APR 02 / Pay date 26 APR 02	0900 17 900 000	1 611 00	0 00	0 00	1 611 00	Received this period
TARGET CORP COM CUSIP 87612E106 Ex date 15 FEB 02 / Pay date 11 MAR 02	0800 16 400 000	984 00	0 00	0 00	984 00	Received this period

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◆ **Income & Expense Detail - Base Currency**

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Equities

TARGET CORP COM	CUSIP 87812E108	Ex date 10 SEP 02 / Pay date 10 SEP 02	8 825 000	0 00	0 00	1 104 00	Received this period
TARGET CORP COM	CUSIP 87812E108	Ex date 16 MAY 02 / Pay date 10 JUN 02	0600	0 00	0 00	1 002 00	Received this period
TARGET CORP COM	CUSIP 87812E108	Ex date 30 JAN 02 / Pay date 28 FEB 02	2 000 000	0 00	0 00	575 00	Received this period
TCF FNCL CORP COM	CUSIP 872275102	Ex date 08 MAY 02 / Pay date 31 MAY 02	2875	0 00	0 00	575 00	Received this period
TCF FNCL CORP COM	CUSIP 872275102	Ex date 30 AUG 02 / Pay date 30 AUG 02	0000	0 00	0 00	575 00	Received this period
TECO ENERGY INC COM	CUSIP 872375100	Ex date 30 JAN 02 / Pay date 15 FEB 02	3450	0 00	0 00	1,242 00	Received this period
TEMPLE INLAND INC COM	CUSIP 878888107	Ex date 13 SEP 02 / Pay date 13 SEP 02	0000	0 00	0 00	884 00	Received this period
TEMPLE INLAND INC COM	CUSIP 878888107	Ex date 29 MAY 02 / Pay date 14 JUN 02	3200	0 00	0 00	884 00	Received this period
TEMPLE INLAND INC COM	CUSIP 878888107	Ex date 27 FEB 02 / Pay date 15 MAR 02	3200	0 00	0 00	884 00	Received this period
TJX COS INC COM NEW	CUSIP 872540109	Ex date 29 AUG 02 / Pay date 29 AUG 02	0000	0 00	0 00	708 00	Received this period
TJX COS INC COM NEW	CUSIP 872540109	Ex date 05 FEB 02 / Pay date 28 FEB 02	0450	0 00	0 00	625 50	Received this period
TJX COS INC COM NEW	CUSIP 872540109	Ex date 16 MAY 02 / Pay date 30 MAY 02	0300	0 00	0 00	759 00	Received this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
TORCHMARK CORP COM	0900 5,300 000	477 00	0 00	0 00	477 00	Received this period
CUSIP 891027104 Ex date 03 APR 02 / Pay date 01 MAY 02						
TORCHMARK CORP COM	0000 5 300 000	477 00	0 00	0 00	477 00	Received this period
CUSIP 891027104 Ex date 01 AUG 02 / Pay date 01 AUG 02						
TORCHMARK CORP COM	0900 5 300 000	477 00	0 00	0 00	477 00	Received this period
CUSIP 891027104 Ex date 08 JAN 02 / Pay date 01 FEB 02						
TRIBUNE CO COM	0000 1 918 000	1 320 00	0 00	0 00	1 320 00	Received this period
CUSIP 896047107 Ex date 12 SEP 02 / Pay date 12 SEP 02						
TRIBUNE CO COM	1100 3,400 000	374 00	0 00	0 00	374 00	Received this period
CUSIP 896047107 Ex date 26 FEB 02 / Pay date 14 MAR 02						
TRIBUNE CO COM	1100 8,000 000	880 00	0 00	0 00	880 00	Received this period
CUSIP 896047107 Ex date 28 MAY 02 / Pay date 13 JUN 02						
TX INSTRS INC COM	0000 23 000 000	497 25	0 00	0 00	497 25	Received this period
CUSIP 882508104 Ex date 19 AUG 02 / Pay date 19 AUG 02						
TX INSTRS INC COM	0213 28 200 000	599 25	0 00	0 00	599 25	Received this period
CUSIP 882508104 Ex date 26 APR 02 / Pay date 20 MAY 02						
TX INSTRS INC COM	0213 26 300 000	558 88	0 00	0 00	558 88	Received this period
CUSIP 882508104 Ex date 29 JAN 02 / Pay date 11 FEB 02						
TXU CORP COM	0000 1 100 000	660 00	0 00	0 00	660 00	Received this period
CUSIP 873168108 Ex date 01 JUL 02 / Pay date 01 JUL 02						
TXU CORP COM	6000 1 100 000	178 80	0 00	0 00	178 80	Received this period
CUSIP 873168108 Ex date 05 DEC 01 / Pay date 02 JAN 02						
TXU CORP COM	6000 1,100 000	481 20	0 00	0 00	481 20	Received this period
CUSIP 873168108 Ex date 05 DEC 01 / Pay date 02 JAN 02						

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
TXU CORP COM	6000 1 100 000	660 00	0 00	0 00	660 00	Received this period
CUSIP 873168108 Ex date 06 MAR 02 / Pay date 01 APR 02						
UN PAC CORP COM	2000 2 200 000	440 00	0 00	0 00	440 00	Received this period
CUSIP 807818108 Ex date 11 MAR 02 / Pay date 01 APR 02						
UN PAC CORP COM	0000 3 100 000	620 00	0 00	0 00	620 00	Received this period
CUSIP 807818108 Ex date 01 JUL 02 / Pay date 01 JUL 02						
UN PLANTERS CORP COM	5000 3,900 000	450 00	0 00	0 00	450 00	Received this period
CUSIP 808068109 Ex date 29 APR 02 / Pay date 15 MAY 02						
UN PLANTERS CORP COM	5000 3,900 000	1 950 00	0 00	0 00	1,950 00	Received this period
CUSIP 808068109 Ex date 30 JAN 02 / Pay date 15 FEB 02						
UN PLANTERS CORP COM	5000 3,900 000	1,500 00	0 00	0 00	1 500 00	Received this period
CUSIP 808068108 Ex date 29 APR 02 / Pay date 15 MAY 02						
UN PLANTERS CORP COM	0000 0 000	99 90	0 00	0 00	99 90	Received this period
CUSIP 808068109 Ex date 15 AUG 02 / Pay date 15 AUG 02						
UNITED DOMINION REAL ESTATE COM	0000 1 700 000	471 75	0 00	0 00	471 75	Received this period
CUSIP 810197102 Ex date 31 JUL 02 / Pay date 31 JUL 02						
UNITED PARCEL SVC INC CL B	0000 7,891 000	2 738 00	0 00	0 00	2 736 00	Received this period
CUSIP 811312108 Ex date 10 SEP 02 / Pay date 10 SEP 02						
UNITEDHEALTH GROUP INC COM	0300 600 000	18 00	0 00	0 00	18 00	Received this period
CUSIP 81324P102 Ex date 27 MAR 02 / Pay date 17 APR 02						
UNUMPROVIDENT CORP COM	0000 8,700 000	988 25	0 00	0 00	988 25	Received this period
CUSIP 81529Y108 Ex date 16 AUG 02 / Pay date 16 AUG 02						
UNUMPROVIDENT CORP COM	1475 5 100 000	752 25	0 00	0 00	752 25	Received this period
CUSIP 81529Y108 Ex date 24 JAN 02 / Pay date 15 FEB 02						

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
UNUMPROVIDENT CORP COM CUSIP 91529Y108 Ex date 25 APR 02 / Pay date 17 MAY 02	1475 5,100 000	752 25	0 00	0 00	752 25	Received this period
US BANCORP CUSIP 902973304 Ex date 28 MAR 02 / Pay date 15 APR 02	1850 54 100 000	10 549 50	0 00	0 00	10 549 50	Received this period
US BANCORP CUSIP 902973304 Ex date 15 JUL 02 / Pay date 15 JUL 02	0000 54 100 000	10 549 50	0 00	0 00	10 549 50	Received this period
US BANCORP CUSIP 002973304 Ex date 27 DEC 01 / Pay date 15 JAN 02	1875 54 100 000	10,143 75	0 00	0 00	10 143 75	Received this period
UTD STS STL CORP NEW COM CUSIP 912909108 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 645 000	290 00	0 00	0 00	290 00	Received this period
UTD TECHNOLOGIES CORP COM CUSIP 913017109 Ex date 13 FEB 02 / Pay date 11 MAR 02	2450 11,800 000	2 891 00	0 00	0 00	2 891 00	Received this period
UTD TECHNOLOGIES CORP COM CUSIP 913017109 Ex date 15 MAY 02 / Pay date 10 JUN 02	2450 14,200 000	3,479 00	0 00	0 00	3 479 00	Received this period
UTD TECHNOLOGIES CORP COM CUSIP 913017109 Ex date 10 SEP 02 / Pay date 10 SEP 02	0000 3 012 000	3 797 50	0 00	0 00	3 797 50	Received this period
VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 Ex date 23 MAY 02 / Pay date 12 JUN 02	1000 2 400 000	160 00	0 00	0 00	160 00	Received this period
VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 Ex date 23 MAY 02 / Pay date 12 JUN 02	1000 2 400 000	80 00	0 00	0 00	80 00	Received this period
VERIZON COMMUNICATIONS COM CUSIP 92343V104 Ex date 01 AUG 02 / Pay date 01 AUG 02	0000 42 500 000	16 362 50	0 00	0 00	16 362 50	Received this period
VERIZON COMMUNICATIONS COM CUSIP 92343V104 Ex date 08 JAN 02 / Pay date 01 FEB 02	3850 43 100 000	16,516 50	0 00	0 00	16 516 50	Received this period

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
<i>Equities</i>						
VERIZON COMMUNICATIONS COM CUSIP 92343V104 Ex date 08 APR 02 / Pay date 01 MAY 02	3850 42,500 000	16 362 50	0 00	0 00	16 362 50	Received this period
VISTEON CORP COM CUSIP 92839U107 Ex date 01 MAY 02 / Pay date 03 JUN 02	0600 6 300 000	378 00	0 00	0 00	378 00	Received this period
VISTEON CORP COM CUSIP 92839U107 Ex date 27 FEB 02 / Pay date 15 MAR 02	0600 6,300 000	378 00	0 00	0 00	378 00	Received this period
VISTEON CORP COM CUSIP 92839U107 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 6 300 000	378 00	0 00	0 00	378 00	Received this period
VORNADO RLTY TR COM CUSIP 929042109 Ex date 28 DEC 01 / Pay date 08 JAN 02	3100 600 000	186 00	0 00	0 00	186 00	Received this period
VORNADO RLTY TR COM CUSIP 929042109 Ex date 02 MAY 02 / Pay date 14 MAY 02	6600 0 000	188 00	0 00	0 00	198 00	Received this period
WA MUT INC COM CUSIP 939322103 Ex date 15 AUG 02 / Pay date 15 AUG 02	0000 26 700 000	7,695 00	0 00	0 00	7,695 00	Received this period
WA MUT INC COM CUSIP 939322103 Ex date 29 JAN 02 / Pay date 15 FEB 02	2500 29 700 000	7,425 00	0 00	0 00	7 425 00	Received this period
WA MUT INC COM CUSIP 939322103 Ex date 26 APR 02 / Pay date 15 MAY 02	2600 24 100 000	6,268 00	0 00	0 00	6 266 00	Received this period
WACHOVIA CORP 2ND NEW COM CUSIP 929903102 Ex date 16 SEP 02 / Pay date 16 SEP 02	0000 0 000	2 782 00	0 00	0 00	2 782 00	Received this period
WACHOVIA CORP 2ND NEW COM CUSIP 929903102 Ex date 26 FEB 02 / Pay date 15 MAR 02	2400 10 700 000	2,568 00	0 00	0 00	2 568 00	Received this period
WACHOVIA CORP 2ND NEW COM CUSIP 929903102 Ex date 29 MAY 02 / Pay date 17 JUN 02	2400 10,700 000	2 568 00	0 00	0 00	2 568 00	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Equities						
WAL MART STORES INC COM	0700 56 000 000	3 820 00	0 00	0 00	3 920 00	Received this period
CUSIP 931142103 Ex date 19 DEC 01 / Pay date 07 JAN 02						
WAL MART STORES INC COM	0000 55 600 000	4 170 00	0 00	0 00	4 170 00	Received this period
CUSIP 931142103 Ex date 08 JUL 02 / Pay date 08 JUL 02						
WAL-MART STORES INC COM	0750 56 000 000	4 200 00	0 00	0 00	4 200 00	Received this period
CUSIP 031142103 Ex date 20 MAR 02 / Pay date 18 APR 02						
WALGREEN CO COM	0363 7 000 000	253 75	0 00	0 00	253 75	Received this period
CUSIP 931422109 Ex date 13 FEB 02 / Pay date 12 MAR 02						
WALGREEN CO COM	0363 7 500 000	271 88	0 00	0 00	271 88	Received this period
CUSIP 931422109 Ex date 17 MAY 02 / Pay date 12 JUN 02						
WALGREEN CO COM	0000 6 900 000	250 13	0 00	0 00	250 13	Received this period
CUSIP 931422109 Ex date 12 SEP 02 / Pay date 12 SEP 02						
WELLS FARGO & CO NEW COM STK	0000 10,400 000	2 912 00	0 00	0 00	2 912 00	Received this period
CUSIP 949746101 Ex date 03 SEP 02 / Pay date 03 SEP 02						
WELLS FARGO & CO NEW COM STK	2600 14 100 000	3 666 00	0 00	0 00	3 666 00	Received this period
CUSIP 949746101 Ex date 30 JAN 02 / Pay date 01 MAR 02						
WELLS FARGO & CO NEW COM STK	2800 8 300 000	2,324 00	0 00	0 00	2 324 00	Received this period
CUSIP 949746101 Ex date 08 MAY 02 / Pay date 03 JUN 02						
WEYERHAEUSER CO COM	4000 4 400 000	1,680 00	0 00	0 00	1 680 00	Received this period
CUSIP 982166104 Ex date 30 JAN 02 / Pay date 04 MAR 02						
WILLIAMS CO INC COM	2000 9 900 000	1 980 00	0 00	0 00	1 980 00	Received this period
CUSIP 969457100 Ex date 13 MAR 02 / Pay date 25 MAR 02						
WILLIAMS CO INC COM	0000 2 600 000	26 00	0 00	0 00	26 00	Received this period
CUSIP 969457100 Ex date 09 SEP 02 / Pay date 09 SEP 02						

Portfolio Statement

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
WILLIAMS CO INC COM CUSIP 869457100 Ex date 24 JUN 02 / Pay date 24 JUN 02	0000 4 500 000	900 00	0 00	0 00	900 00	Received this period
WILMINGTON TR CORP NEW COM CUSIP 871807102 Ex date 29 APR 02 / Pay date 15 MAY 02	5100 200 000	51 00	0 00	0 00	51 00	Received this period
WILMINGTON TR CORP NEW COM CUSIP 871807102 Ex date 15 AUG 02 / Pay date 15 AUG 02	0000 200 000	51 00	0 00	0 00	51 00	Received this period
WILMINGTON TR CORP NEW COM CUSIP 871807102 Ex date 30 JAN 02 / Pay date 15 FEB 02	4800 800 000	288 00	0 00	0 00	288 00	Received this period
WIS ENERGY COM CUSIP 876657106 Ex date 10 MAY 02 / Pay date 03 JUN 02	2000 5,000 000	1 000 00	0 00	0 00	1 000 00	Received this period
WIS ENERGY COM CUSIP 876657106 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 5,000 000	1 000 00	0 00	0 00	1,000 00	Received this period
WIS ENERGY COM CUSIP 876657106 Ex date 12 FEB 02 / Pay date 01 MAR 02	2000 5 000 000	1 000 00	0 00	0 00	1 000 00	Received this period
WORLDCOM INC GA NEW MCI GROUP COM CUSIP 88157D304 Ex date 27 DEC 01 / Pay date 15 JAN 02	6000 1 100 000	660 00	0 00	0 00	660 00	Received this period
WYETH COM CUSIP 883024100 Ex date 09 MAY 02 / Pay date 03 JUN 02	2300 28 800 000	6 854 00	0 00	0 00	6 854 00	Received this period
WYETH COM CUSIP 883024100 Ex date 03 SEP 02 / Pay date 03 SEP 02	0000 21 000 000	5 835 00	0 00	0 00	5 835 00	Received this period
XCEL ENERGY INC COM CUSIP 88389B100 Ex date 28 DEC 01 / Pay date 22 JAN 02	3750 10 000 000	3,750 00	0 00	0 00	3,750 00	Received this period
XCEL ENERGY INC COM CUSIP 88389B100 Ex date 04 APR 02 / Pay date 22 APR 02	3750 9,000 000	3,375 00	0 00	0 00	3 375 00	Received this period

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Account number 2602475
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
XCEL ENERGY INC COM CUSIP 98389B100 Ex date 22 JUL 02 / Pay date 22 JUL 02	0000 8 500 000	3 337 50	0 00	0 00	3 337 50	Received this period
3M CO COM CUSIP 88578Y101 Ex date 12 SEP 02 / Pay date 12 SEP 02	0000 700 000	434 00	0 00	0 00	434 00	Received this period
Total common stock		135,929 25	0 00	0 00	135 929 25	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		1,420,172 03	0 00	6,048 43	1,414,123 60	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		1,284,242 78	0 00	6 048 43	1 278,194 35	Earned income
Total equities		135,929 25	0 00	0 00	135 929 25	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		1,420,172 03	0 00	6,048 43	1,414 123 60	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		1,284,242 78	0 00	6 048 43	1,278,194 35	Earned income
Fixed income						
Government bonds						
United States - USD						
U S TREAS NTS 6 25 DUE 07-31 2002 REG CUSIP 8128276H0 Ex date 31 JUL 01 / Pay date 31 JUL 01	6 2500 80 000 000	2 092 39	0 00	0 00	2 092 39	Receivable last period
U S TREAS NTS 6 25 DUE 07 31 2002 REG CUSIP 9128276H0 Ex date 31 JUL 02 / Pay date 31 JUL 02	6 2500 80 000 000	2 500 00	0 00	0 00	2 500 00	Received this period
U S TREAS NTS 6 25 DUE 07 31 2002 REG CUSIP 9128276H0 Ex date 31 JAN 02 / Pay date 01 FEB 02	6 2500 80 000 000	2 500 00	0 00	0 00	2 500 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS DTD 3/31/2001 4 25 DUE 03-31-2003 BEO CUSIP 9128276V9 Trade date 20 SEP 02 / Settlement date 23 SEP 02	4 2500 20 000 000	408 74	0 00	0 00	408 74	Income sold this period
Total government bonds		2,092 39	0 00	0 00	2,092 39	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		5,000 00	0 00	0 00	5,000 00	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		408 74	0 00	0 00	408 74	Income sold this period
		<u>3,316 35</u>	<u>0 00</u>	<u>0 00</u>	<u>3,316 35</u>	<u>Earned income</u>
Amortization						
United States - USD						
U S TREAS NTS 8 25 DUE 07 31-2002 REG CUSIP 8128276H0 Ex date 31 DEC 01 / Pay date 08 JAN 02	6 2500 0 000	- 398 22	0 00	0 00	- 398 22	
Total amortization		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		- 398 22	0 00	0 00	- 398 22	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		<u>- 398 22</u>	<u>0 00</u>	<u>0 00</u>	<u>- 398 22</u>	<u>Earned income</u>
Total fixed income		2,092 39	0 00	0 00	2,092 39	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		4,601 78	0 00	0 00	4,601 78	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		408 74	0 00	0 00	408 74	Income sold this period
		<u>2,918 13</u>	<u>0 00</u>	<u>0 00</u>	<u>2 918 13</u>	<u>Earned income</u>

Portfolio Statement

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Cash and cash equivalents						
Short term investment funds						
United States - USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	2 1620 134,397 340	463 06	0 00	0 00	463 06	Receivable last period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 28 FEB 02 / Pay date 01 MAR 02	0000 130 688 220	351 25	0 00	0 00	351 25	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 865278107 Ex date 30 APR 02 / Pay date 01 MAY 02	0000 49 113 100	252 09	0 00	0 00	252 09	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 MAR 02 / Pay date 01 APR 02	0000 187 728 700	524 16	0 00	0 00	524 16	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 DEC 01 / Pay date 02 JAN 02	0000 123 842 840	463 06	0 00	0 00	463 06	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 AUG 02 / Pay date 03 SEP 02	0000 142 968 070	262 35	0 00	0 00	262 35	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 JUL 02 / Pay date 01 AUG 02	0000 84 094 680	300 62	0 00	0 00	300 62	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 MAY 02 / Pay date 03 JUN 02	0000 131,197 440	231 06	0 00	0 00	231 06	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 865278107 Ex date 30 NOV 02 / Pay date 02 DEC 02	0000 0 000	5 94	0 00	0 00	5 94	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 OCT 02 / Pay date 01 NOV 02	0000 0 000	5 27	0 00	0 00	5 27	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 JUN 02 / Pay date 01 JUL 02	0000 183 592 520	309 09	0 00	0 00	309 09	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 685278107 Ex date 30 SEP 02 / Pay date 01 OCT 02	0000 387 500	1 655 00	0 00	0 00	1 655 00	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 685278107 Ex date 31 JAN 02 / Pay date 01 FEB 02	0000 127 319 570	307 32	0 00	0 00	307 32	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP 824998AA4 Ex date 05 NOV 02 / Pay date 05 NOV 02	4718 0 000	- 91 02	0 00	0 00	- 91 02	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP 824998AA4 Ex date 03 JUL 02 / Pay date 03 JUL 02	4718 0 000	0 34	0 00	0 00	0 34	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP 824998AA4 Ex date 03 OCT 02 / Pay date 03 OCT 02	4718 0 000	- 16 00	0 00	0 00	- 16 00	Received this period
Total short term investment funds		463 06 0 00 4,560 53 0 00 0 00 0 00 0 00 0 00 4,097 47	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	463 06 0 00 4,560 53 0 00 0 00 0 00 0 00 0 00 4,097 47	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Total cash and cash equivalents		463 06 0 00 4,560 53 0 00 0 00 0 00 0 00 0 00 4,097 47	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	463 06 0 00 4,560 53 0 00 0 00 0 00 0 00 0 00 4,097 47	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income

Portfolio Statement

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
Total Income		138,484 70	0 00	0 00	138,484 70	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		1,429,334 34	0 00	6,048 43	1,423,285 91	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Tax reclaims received
		408 74	0 00	0 00	408 74	Income purchased this period
		1,291,258 38	0 00	6,048 43	1,285,209 95	Income sold this period
						Earned income
Expense						
Cash and cash equivalents						
Currency						
United States - USD						
PAID J P MORGAN INVESTMENT MANAGEMENT INC FOR MANAGEMENT FEES FOR PERIOD ENDED 12 31 01 INV#32802000559 Value date 12 APR 02 / Entry date 12 APR 02	0000 0 000	73 722 23	0 00	0 00	- 73 722 23	Paid this period
Total currency		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 73,722 23	0 00	0 00	- 73 722 23	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 73,722 23	0 00	0 00	- 73,722 23	Expenses recognized
Total cash and cash equivalents		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		73,722 23	0 00	0 00	73,722 23	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 73,722 23	0 00	0 00	- 73 722 23	Expenses recognized

Portfolio Statement

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Expense</i>						
Cash and cash equivalents						
Total expense		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 73,722.23	0 00	0 00	- 73,722.23	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 73,722.23	0 00	0 00	- 73,722.23	Expenses recognized

Portfolio Statement

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◆ Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Security Receipts	0 00	0 00	420 849 00	505 828 29	0 00 0 00	0 00	0 00	0 00
Security Deliveries	0 00	0 00	22 188 039 30	22 702 060 03	0 00 0 00	0 00	0 00	0 00
Intra Portfolio Transfers Out	0 00	- 3 440 165 21	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Intra Portfolio Transfers In	3 440 165 21	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	- 95 350 464 36	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers In	85 75	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	3,440,250 86	- 98,790,629 57	- 21,787,190 30	- 22,196,231 74	0 00 0 00	0 00	0 00	0 00

Total unrealized gain/loss security disbursements less receipts

- 429,041 44

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◆ Funding & Disbursement Detail Security Receipts

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	<u>Transaction amount</u> Cost on gain/loss	Market	<u>Realized gain/loss</u> Translation	Total
30 Jan 02	U S TREAS NTS 6 25 DUE 07 31-2002 REG	0 00	0 00	0 00	0 00	0 00	0 00
30 Jan 02	Shares/PAR 000			0 00			
CUSIP 9128276H0	ACCRUAL INTEREST PAID ON BOND PURCHASE TAX CARRYFORWARD FROM 12/31/01 TO 01/02/02						
30 Jan 02	U S TREAS NTS 6 25 DUE 07-31 2002 REG	0 00	0 00	0 00	0 00	0 00	0 00
30 Jan 02	Shares/PAR 000			0 00			
CUSIP 9128276H0	ACCRUED INTEREST PAID ON BOND PURCHASE TAX CARRYFORWARD FROM 12/31/01 TO 01/02/02						
19 Feb 02	#REORG SEAGATE TECH CASH & STK MERGER TOESC	0 00	0 00	0 00	0 00	0 00	0 00
19 Feb 02	2814333 @1 EFF 11/22/00			0 00			
CUSIP 811804103	Shares/PAR 000 TO REFLECT						
8 Aug 02	BOEING CO COM	420 849 00	505 828 29	0 00	0 00	0 00	0 00
23 Aug 02	Shares/PAR 10 900 000			0 00			
CUSIP 097023103	PLACED 10 900 00 PAR ON RECORD TO CORRECT INTERNAL SECURITY NUMBER FORMER SEC# 02072786						
Total security receipts		420,849 00	505,828 29	0 00 0 00	0 00	0 00	0 00

Security Deliveries

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	<u>Transaction amount</u> Cost on gain/loss	Market	<u>Realized gain/loss</u> Translation	Total
20 Feb 02	#REORG SEAGATE TECH CASH & STK MERGER TOESC	0 00	0 00	0 00	0 00	0 00	0 00
20 Feb 02	2814333 @1 EFF 11/22/00			0 00			
CUSIP 811804103	Shares/PAR 000 TO REFLECT						
21 Feb 02	ESCROW SEAGATE TECHNOLOGY	0 00	0 00	0 00	0 00	0 00	0 00
21 Feb 02	Shares/PAR 000			0 00			
CUSIP 811804988	TO REFLECT						
23 Apr 02	#REORG SEAGATE TECH CASH & STK MERGER TOESC	0 00	0 00	0 00	0 00	0 00	0 00
23 Apr 02	2814333 @1 EFF 11/22/00			0 00			
CUSIP 811804103	Shares/PAR 000 TO REFLECT SHORT TERM GAIN FOR THE SPECIAL DISTRIBUTION OF CASH						

Funding & Disbursement Detail
 Security Deliveries

Value date Entry date Security description Transaction amount Cost Cost on gain/loss Market Realized gain/loss Total

8 Aug 02 #BOEING CO COM DO NOT USE SEE SEC 420 849 00 - 505 828 29 0 00 0 00 0 00 0 00 0 00

12 Aug 02 CUSIP 097023105 Shares/PAR -10 900 000
 REMOVED 10,900 00 PAR FROM RECORD TO CORRECT
 INTERNAL SECURITY NUMBER REFER TO SEC# 02072785

8 Sep 02 ##CROWN AMERN RLT TR COM REF # 2222698 - 45 031 00 - 46,627 92 0 00 0 00 0 00 0 00 0 00

8 Sep 02 Shares/PAR -4,800 000
 CUSIP 320186102 4 800 00 SHARES TRANSFERRED TO ACCOUNT

8 Sep 02 ##HUDSON UTD BANCORP COM DO NOT USE SEE SEC 118 604 00 - 118,794 58 0 00 0 00 0 00 0 00 0 00

8 Sep 02 Shares/PAR -4,100 000
 CUSIP 444165104 4 100 00 SHARES TRANSFERRED TO ACCOUNT

8 Sep 02 ##THORNBURG MTG INC COMDO NOT USE SEE SEC 118,408 00 - 114 860 75 0 00 0 00 0 00 0 00 0 00

8 Sep 02 Shares/PAR -5 800 000
 CUSIP 885218107 5 800 00 SHARES TRANSFERRED TO ACCOUNT

8 Sep 02 AARON RENTS INC CL B - 48 510 00 46 336 89 0 00 0 00 0 00 0 00 0 00

8 Sep 02 Shares/PAR -2 200 000
 CUSIP 002535201 2 200 00 SHARES TRANSFERRED TO ACCOUNT

8 Sep 02 ABM INDS INC COM - 127 920 00 - 131 044 24 0 00 0 00 0 00 0 00 0 00

8 Sep 02 Shares/PAR -7,800 000
 CUSIP 000837100 7,800 00 SHARES TRANSFERRED TO ACCOUNT

8 Sep 02 ACTUANT CORP CL A NEW - 84 430 00 - 65 264 53 0 00 0 00 0 00 0 00 0 00

8 Sep 02 Shares/PAR -1,700 000
 CUSIP 00508X203 1 700 00 SHARES TRANSFERRED TO ACCOUNT

8 Sep 02 ACUTY BRANDS INC COM - 37 071 00 37 411 09 0 00 0 00 0 00 0 00 0 00

8 Sep 02 Shares/PAR -2,700 000
 CUSIP 00508Y102 2 700 00 SHARES TRANSFERRED TO ACCOUNT

8 Sep 02 ADR CELANESE AG NPV COM - 50 482 00 50 766 04 0 00 0 00 0 00 0 00 0 00

8 Sep 02 Shares/PAR -2 600 000
 CUSIP D1492A101 2 600 00 SHARES TRANSFERRED TO ACCOUNT

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◆ Funding & Disbursement Detail Security Deliveries

Value date	Security description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Entry date	Transaction description						
Asset ID							
6 Sep 02	ADR SHIRE PHARMACEUTICALS GROUP PLC	- 245 022 60	250 222 00	0 00	0 00	0 00	0 00
9 Sep 02	SPONSORED ADR			0 00			
CUSIP 82481R108	Shares/PAR 8 600 000 8 600 00 SHARES TRANSFERRED TO ACCOUNT 26 13764						
6 Sep 02	AFTERMARKET TECH CORP COM	77 280 00	- 75 360 10	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 4 800 000			0 00			
CUSIP 008318107	4 800 00 SHARES TRANSFERRED TO ACCOUNT 26 13765						
6 Sep 02	ALBANY INTL CORP NEW CL A	56,511 00	59 983 52	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 2 700 000			0 00			
CUSIP 012348108	2 700 00 SHARES TRANSFERRED TO ACCOUNT 26 13765						
6 Sep 02	ALEXANDRIA REAL ESTATE EQUITIES INC COM	118 980 00	120 583 92	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 2 800 000			0 00			
CUSIP 015271109	2 800 00 SHARES TRANSFERRED TO ACCOUNT 28 13764						
6 Sep 02	ALLIANCE GAMING CORP COM NEW NEW	- 86 710 00	88 938 61	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 5 800 000			0 00			
CUSIP 01853P609	5 800 00 SHARES TRANSFERRED TO ACCOUNT 26 13765						
6 Sep 02	ALLOY INC COM STK	47,787 00	54 999 13	0 00	0 00	0 00	0 00
6 Sep 02	Shares/PAR 5 100 000			0 00			
CUSIP 019855105	5 100 00 SHARES TRANSFERRED TO ACCOUNT 26 13765						
6 Sep 02	AMER FINL GROUP INC OH COM STK	- 169 193 00	179 576 71	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 7 100 000			0 00			
CUSIP 025932104	7 100 00 SHARES TRANSFERRED TO ACCOUNT 26 13763						
6 Sep 02	AMER GREETINGS CORP CL A COM	- 239 412 00	239 908 62	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 14 200 000			0 00			
CUSIP 028375105	14 200 00 SHARES TRANSFERRED TO ACCOUNT 26 13764						
6 Sep 02	AMERN AXLE & MFG HOLDINGS INC	- 141 698 00	144 493 01	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 4 800 000			0 00			
CUSIP 024081103	4 800 00 SHARES TRANSFERRED TO ACCOUNT 26 13765						
6 Sep 02	AMERN ITALIAN PASTA CO CL A	- 154 660 00	166 441 10	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 4 400 000			0 00			
CUSIP 027070101	4 400 00 SHARES TRANSFERRED TO ACCOUNT 26-13764						

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Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Translation	
Asset ID							
6 Sep 02	AMERN MED SEC GROUP INC COM	- 29 800 00	- 30 064 04	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -2 000 000			0 00			
CUSIP 02744P101	2 000 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	ANNALY MTG MGMT INC COM	- 79,240 00	- 80 685 04	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -4 000 000			0 00			
CUSIP 035710408	4 000 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	ANWORTH MTG AST CORP COM	76 160 00	- 76 370 38	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -5 800 000			0 00			
CUSIP 037347101	5,800 00 SHARES TRANSFERRED TO ACCOUNT						
	28-13765						
6 Sep 02	APOGEE ENTERPRISES INC COM	- 78 870 00	- 78 684 30	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -8,600 000			0 00			
CUSIP 037598109	8 600 00 SHARES TRANSFERRED TO ACCOUNT						
	28-13765						
6 Sep 02	APOLLO GROUP INC UNIV PHOENIX ONLINE COM	- 47 120 00	- 45 028 00	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR 1,600 000			0 00			
CUSIP 037804204	1 600 00 SHARES TRANSFERRED TO ACCOUNT						
	28-13765						
6 Sep 02	APRIA HEALTHCARE GROUP INC COM	- 33 152 00	32 511 02	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -1,400 000			0 00			
CUSIP 037833108	1 400 00 SHARES TRANSFERRED TO ACCOUNT						
	28 13765						
6 Sep 02	ARMOR HLDGS INC COM	- 89 857 00	- 91 960 22	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -5,900 000			0 00			
CUSIP 042280108	5 900 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13784						
6 Sep 02	ARVINMERITOR INC COM STK ISIN#	- 37,840 00	- 38 022 50	0 00	0 00	0 00	0 00
8 Sep 02	US0433531011			0 00			
CUSIP 043353101	Shares/PAR -1,600 000						
	1,600 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	AUTOLIV INC COM STK	- 180 387 00	- 180 508 84	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -8,100 000			0 00			
CUSIP 052800109	8,100 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13784						
6 Sep 02	AUTONATION INC DEL COM	- 114 899 00	- 117,010 87	0 00	0 00	0 00	0 00
19 Sep 02	Shares/PAR 8,800 000			0 00			
CUSIP 05329W102	8 800 00 SHARES TRANSFERRED TO ACCOUNT						
	28-13763						

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Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Transtation	
Asset ID							
6 Sep 02	BANCORSOUTH INC COM	92 430 00	93,149 37	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -4,500 000			0 00			
CUSIP 059892103	4 500 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	BANTA CORP COM	61 999 00	62 710 53	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -1 700 000			0 00			
CUSIP 068821109	1 700 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13785						
6 Sep 02	BERKLEY W R CORP COM	- 37 466 00	- 36 966 54	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 1,100 000			0 00			
CUSIP 084423102	1 100 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	BK HAW CORP COM	120 960 00	120 938 07	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -4 200 000			0 00			
CUSIP 082540109	4 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						
6 Sep 02	BLACKROCK INC CL A COM STK	42 840 00	- 43 936 52	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -1 000 000			0 00			
CUSIP 09247X101	1 000 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	BOB EVANS FARMS INC COM	73 470 00	76 597 10	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 3 100 000			0 00			
CUSIP 088781101	3 100 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	BOK FINL CORP COM NEW	40 164 00	39 946 03	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 1 200 000			0 00			
CUSIP 05561Q201	1 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	BORG WARNER INC COM	100,504 00	- 102 240 53	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 1 700 000			0 00			
CUSIP 089724106	1 700 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	BOYD GAMING CORP	- 39,583 00	37,759 51	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -2 300 000			0 00			
CUSIP 103304101	2 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	BURL COAT FACTORY WHSE CORP COM	- 47 280 00	- 47,128 06	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 2,400 000			0 00			
CUSIP 121578108	2 400 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						

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Security Deliveries

Value date Entry date Security description Transaction description Market value Cost Transaction amount Realized gain/loss Market Translation Total

6 Sep 02	8 Sep 02	CACI INTL INC CL A	Shares/PA	-3 000 000	-103 830 00	-111 888 54	0 00	0 00	0 00	0 00
		CUSIP 127180304		3 000 00 SHARES TRANSFERRED TO ACCOUNT						
6 Sep 02	8 Sep 02	CAP AUTOMOTIVE REIT COM SHS	Shares/PA	-3 100 000	-75 871 00	-75 661 98	0 00	0 00	0 00	0 00
		CUSIP 139733109		3 100 00 SHARES TRANSFERRED TO ACCOUNT						
6 Sep 02	8 Sep 02	CATELLUS DEV CORP	Shares/PA	2 400 000	-46 320 00	-47 352 48	0 00	0 00	0 00	0 00
		CUSIP 149111108		2 400 00 SHARES TRANSFERRED TO ACCOUNT						
6 Sep 02	8 Sep 02	CATO CORP NEW CL A	Shares/PA	-2 400 000	-44 760 00	45 395 08	0 00	0 00	0 00	0 00
		CUSIP 148205108		2 400 00 SHARES TRANSFERRED TO ACCOUNT						
6 Sep 02	8 Sep 02	CBL & ASSOC PTYS INC COM	Shares/PA	-1 200 000	-46 092 00	47 020 50	0 00	0 00	0 00	0 00
		CUSIP 124830100		1 200 00 SHARES TRANSFERRED TO ACCOUNT						
6 Sep 02	8 Sep 02	CEC ENMT INC COM	Shares/PA	-3 100 000	111 755 00	-111 008 08	0 00	0 00	0 00	0 00
		CUSIP 128137109		3 100 00 SHARES TRANSFERRED TO ACCOUNT						
6 Sep 02	8 Sep 02	CENT PKG CORP COM	Shares/PA	2 000 000	-40 700 00	-39 487 56	0 00	0 00	0 00	0 00
		CUSIP 154783108		2 000 00 SHARES TRANSFERRED TO ACCOUNT						
6 Sep 02	8 Sep 02	CHARLES RIV LAB INTL INC COM ISIN	Shares/PA	-3 000 000	-118 820 00	-118 517 94	0 00	0 00	0 00	0 00
		CUSIP 159884107		3 000 00 SHARES TRANSFERRED TO ACCOUNT						
6 Sep 02	8 Sep 02	CHATEM INC COM	Shares/PA	-1 300 000	-49 674 30	-47 637 54	0 00	0 00	0 00	0 00
		CUSIP 182458107		1 300 00 SHARES TRANSFERRED TO ACCOUNT						
6 Sep 02	8 Sep 02	CIRCUIT CY STORES INC COM	Shares/PA	-12 800 000	-179 550 00	173 074 72	0 00	0 00	0 00	0 00
		CUSIP 172737108		12 800 00 SHARES TRANSFERRED TO ACCOUNT						

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Transtation	
Asset ID							
6 Sep 02	COHERENT INC COM	174 000 00	185 400 89	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -8 700 000			0 00			
CUSIP 192478103	8,700 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13763						
6 Sep 02	COMPUTER NETWORK TECH CORP COM	62 190 00	65 904 40	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -10 000 000			0 00			
CUSIP 204925101	10 000 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	COMWLTH TEL ENTERPRISES INC NEW COM	- 63 274 00	65 293 98	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -1,700 000			0 00			
CUSIP 203349105	1 700 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	COOPER TIRE & RUBBER CO COM NO PAR	- 70 210 00	73 777 97	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 3 500 000			0 00			
CUSIP 216831107	3 500 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	CORN PRODS INTL INC COM	64 446 00	65 078 96	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -2 300 000			0 00			
CUSIP 219023108	2 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	COVENTRY HLTH CARE INC COM	- 170 576 00	173 309 84	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -5 600 000			0 00			
CUSIP 222862104	5 600 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	CVB FINL CORP COM	101 379 00	102 969 99	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -4 700 000			0 00			
CUSIP 126600105	4 700 00 SHARES TRANSFERRED TO ACCOUNT						
	28-13764						
6 Sep 02	DELPHI FINL GROUP INC CL A	64 016 00	63 169 98	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 1,600 000			0 00			
CUSIP 247131105	1 600 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	DELTA & PINE LD CO COM COM	- 89 040 00	88 703 85	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 4 800 000			0 00			
CUSIP 247357106	4 800 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						
6 Sep 02	DIME CMNTY BANCORP INC COM	- 93 132 00	- 92 667 92	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -3 600 000			0 00			
CUSIP 253922108	3 600 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						

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Funding & Disbursement Detail

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Value date	Entry date	Asset ID	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
8 Sep 02	8 Sep 02	DOWNEY FINL CORP COM	4 400 00 SHARES TRANSFERRED TO ACCOUNT	- 170 544 00	182 131 94	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	DURA AUTOMOTIVE SYS INC COM	2,900 00 SHARES TRANSFERRED TO ACCOUNT	40 819 00	- 39 882 13	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	EDWARDS LIFESCIENCES CORP COM	3 800 00 SHARES TRANSFERRED TO ACCOUNT	- 91 580 00	- 84 522 12	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	EGL INC COM	8 400 00 SHARES TRANSFERRED TO ACCOUNT	- 89,292 00	- 93 456 84	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	ELECTRONICS BOUTIQUE HLDGS CORP COM	4,800 00 SHARES TRANSFERRED TO ACCOUNT	135,681 00	141,140 10	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	EMCOR GROUP INC COM	3 000 00 SHARES TRANSFERRED TO ACCOUNT	158 100 00	163 705 02	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	ENDO PHARMACEUTICALS HLDGS INC COM	4,800 00 SHARES TRANSFERRED TO ACCOUNT	- 45 072 00	- 43 950 98	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	ENTEGRIS INC COM	4 000 00 SHARES TRANSFERRED TO ACCOUNT	34 200 00	- 38,222 40	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	EON LABS INC COM	2 300 00 SHARES TRANSFERRED TO ACCOUNT	- 40 135 00	- 43 305 09	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	EON LABS INC COM	5 400 00 SHARES TRANSFERRED TO ACCOUNT	94,230 00	101,562 15	0 00	0 00	0 00	0 00

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Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Transtation	
Asset ID							
6 Sep 02	ESS TECH INC COM	96,096 00	97 130 94	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 8 400 000			0 00			
CUSIP 259151108	8 400 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	ESTERLINE TECHNOLOGIES CORP COM STK	- 40 370 00	42 010 02	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 2 200 000			0 00			
CUSIP 297425100	2 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	EXAR CORP COM	- 85 176 00	85 970 94	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -6 300 000			0 00			
CUSIP 300845108	6 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						
6 Sep 02	EXPRESSJET HLDGS INC COM	41 020 00	- 39 497 01	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -3 500 000			0 00			
CUSIP 30218U108	3 500 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	EXTREME NETWORKS INC COM	96 300 00	- 103 338 72	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -10 700 000			0 00			
CUSIP 30226D108	10 700 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						
6 Sep 02	FAIRMONT HOTELS RESORTS INC COM	99 589 00	98 954 04	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 4 100 000			0 00			
CUSIP 305204109	4 100 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						
6 Sep 02	FBR AST INVT CORP COM STCK	51 225 00	50 207 04	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -1 500 000			0 00			
CUSIP 30241E303	1 500 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	FEI CO COM	96 996 00	106 604 34	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 5 900 000			0 00			
CUSIP 30241L108	5 900 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	FINISH LINE INC CL A	- 36 540 00	- 37 584 94	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -4 200 000			0 00			
CUSIP 317823100	4 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	FOOT LOCKER INC COM	162 024 00	184 383 85	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 17,200 000			0 00			
CUSIP 344849104	17 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13763						

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Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Translation	
Asset ID							
8 Sep 02	FRESH DEL MONTE PRODUCE INC COM STK	- 89 714 00	- 73 723 08	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -2 700 000			0 00			
CUSIP 638738105	2 700 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
8 Sep 02	FRIEDMAN BILLINGS RAMSEY GROUP INC CL A	- 47 478 00	46,086 08	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -4 400 000			0 00			
CUSIP 358433100	4 400 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
8 Sep 02	FULLER H B CO COM	77 488 00	78 766 89	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -2 900 000			0 00			
CUSIP 358884105	2,900 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
8 Sep 02	FWD AIR CORP COM	- 124 317 00	- 127,983 54	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -5 700 000			0 00			
CUSIP 348953101	5,700 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13763						
8 Sep 02	GAMESTOP CORP CL A	40,278 00	- 44 421 07	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -2 100 000			0 00			
CUSIP 36468R101	2 100 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
8 Sep 02	GART SPORTS CO COM	- 128 260 00	- 122,207 05	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -5 900 000			0 00			
CUSIP 366830101	5,900 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13784						
8 Sep 02	GENTEX CORP COM	- 98 600 00	- 102 928 54	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -3,400 000			0 00			
CUSIP 371801109	3,400 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13784						
8 Sep 02	GIBRALTAR STL CORP	- 68 952 00	- 69 930 00	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -3 400 000			0 00			
CUSIP 37478F103	3 400 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13784						
8 Sep 02	GROUP 1 AUTOMOTIVE INC COM	- 73 348 00	- 71 201 86	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -2,600 000			0 00			
CUSIP 388905109	2,600 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13785						
8 Sep 02	GTECH HLDGS CORP COM	- 115 778 00	- 116 610 89	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -6 100 000			0 00			
CUSIP 400518108	6 100 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13785						

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Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Translation	
Asset ID							
6 Sep 02	GTR BAY BANCORP COM	38 704 00	40 143 00	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -1 600 000			0 00			
CUSIP 391648102	1 600 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	HAEMONETICS CORP MASS COM	173 565 00	175,521 04	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -8 300 000			0 00			
CUSIP 405024100	8 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13763						
6 Sep 02	HANCOCK HLDG CO COM	44 118 00	43 206 00	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 900 000			0 00			
CUSIP 410120109	900 00 SHARES TRANSFERRED TO ACCOUNT 26 13765						
6 Sep 02	HANGER ORTHOPEDIC GROUP INC COM NEW	28 356 00	- 29 053 50	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 1 700 000			0 00			
CUSIP 41043F208	1,700 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	HARLAND JOHN H CO COM	113 265 00	120 272 04	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 4 500 000			0 00			
CUSIP 412693103	4 500 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	HARMAN INTL INDS INC NEW	242 003 00	- 240 365 62	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 4,700 000			0 00			
CUSIP 413088109	4 700 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13763						
6 Sep 02	HAWAIIAN ELEC INDS INC COM	- 83 618 00	- 85 231 03	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -1 900 000			0 00			
CUSIP 419870100	1 900 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	HOLLYWOOD ENTMT CORP COM	44 715 00	- 44 729 97	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -3 300 000			0 00			
CUSIP 436141105	3 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	HON INDS INC COM	- 38 282 00	38 812 50	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 1 400 000			0 00			
CUSIP 438092108	1 400 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	HSTN EXPL CO COM	- 76 180 00	- 77 643 46	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 2 600 000			0 00			
CUSIP 442120101	2 600 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						

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◆ Funding & Disbursement Detail Security Deliveries

Value date	Entry date	Security description	Market value	Cost	Transaction amount	Realized gain/loss	Total
Asset ID	Transaction description				Cost on gain/loss	Market Translation	
6 Sep 02	HUB INTL LTD COM		- 34 960 00	- 35 161 08	0 00	0 00	0 00
9 Sep 02	Shares/PAR 2,300 000				0 00		
CUSIP 44332P101	2 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	HUGHES SUP INC COM		- 68 625 00	- 71 134 85	0 00	0 00	0 00
9 Sep 02	Shares/PAR -2 500 000				0 00		
CUSIP 444482103	2,500 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	IDEXX LABS INC		- 140 160 00	- 140 001 08	0 00	0 00	0 00
9 Sep 02	Shares/PAR -4 800 000				0 00		
CUSIP 45168D104	4 800 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	IMATION CORP COM		- 60,420 00	- 63 897 49	0 00	0 00	0 00
9 Sep 02	Shares/PAR -1 900 000				0 00		
CUSIP 45245A107	1 900 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	IMPAC MTG HLDGS INC COM		- 49 077 00	- 47 205 04	0 00	0 00	0 00
9 Sep 02	Shares/PAR -4 100 000				0 00		
CUSIP 45254P102	4,100 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	INDEPENDENCE CMNTY BK CORP COM		- 43 834 00	43,508 08	0 00	0 00	0 00
9 Sep 02	Shares/PAR -1,400 000				0 00		
CUSIP 453414104	1 400 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	INGRAM MICRO INC CL A		172 368 00	- 177 716 63	0 00	0 00	0 00
9 Sep 02	Shares/PAR -13 300 000				0 00		
CUSIP 457153104	13,300 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13763						
6 Sep 02	INSIGHT ENTERPRISES INC COM		- 116 424 00	- 111 763 17	0 00	0 00	0 00
9 Sep 02	Shares/PAR -9,900 000				0 00		
CUSIP 45765U103	9,900 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13764						
6 Sep 02	INTEGRATED CIRCUIT SYS INC COM NEW COM STK		- 84 872 00	- 95 978 60	0 00	0 00	0 00
20 Sep 02	Shares/PAR -5 400 000				0 00		
CUSIP 45811K208	5 400 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	INTEGRATED CIRCUIT SYS INC COM NEW COM STK		92 512 00	- 105 181 15	0 00	0 00	0 00
20 Sep 02	Shares/PAR -5,900 000				0 00		
CUSIP 45811K208	5 900 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13764						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
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◆ Funding & Disbursement Detail Security Deliveries

Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Translation	
Asset ID							
6 Sep 02	INTER TEL INC COM	126 090 00	129 532 12	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 5 400 000			0 00			
CUSIP 458172109	5 400 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	INTL MULTIFOODS CORP COM	128 650 00	131 760 95	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 6 200 000			0 00			
CUSIP 480043102	6 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						
6 Sep 02	IOMEGA CORP COM NEW	44 730 00	41 906 06	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 3 500 000			0 00			
CUSIP 462030305	3 500 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	ITT EDL SVCS INC COM	87 000 00	91 694 50	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -5 000 000			0 00			
CUSIP 450888109	5 000 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13764						
6 Sep 02	JACK IN BOX INC COM	- 94 850 00	- 100 092 93	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 3 500 000			0 00			
CUSIP 466367109	3 500 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						
6 Sep 02	JOHN NUVEEN CO CL A	72 930 00	- 74 650 00	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -3 300 000			0 00			
CUSIP 478035108	3 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	KEY ENERGY SVCS INC	234 850 00	254,718 31	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -30 500 000			0 00			
CUSIP 492914108	30 500 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13763						
6 Sep 02	LANDRYS RESTAURANTS INC	123 200 00	- 123,144 22	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 5 600 000			0 00			
CUSIP 51508L103	5 600 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13764						
6 Sep 02	LANDSTAR SYS INC COM	- 68 236 00	- 69 320 72	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -1 400 000			0 00			
CUSIP 515099101	1 400 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	LENNOX INTL INC COM	- 69 740 00	68 293 34	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 4 400 000			0 00			
CUSIP 526107107	4 400 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						

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1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZ FREEDOM FORUM, INC JP MOR-SL

Funding & Disbursement Detail

Security Deliveries

Value date Entry date Security description Market value Cost Transaction amount Realized ga %/loss Total

6 Sep 02	8 Sep 02	LUBRIZOL CORP COM	- 202 224 00	- 202 510 92	0 00	0 00	0 00
		8 Sep 02	Shares/PAR -6 600 000				
		CUSIP 549271104	8 600 00 SHARES TRANSFERRED TO ACCOUNT				
		26-13763					
6 Sep 02	8 Sep 02	MACRICH CO COM	- 122 200 00	- 122 492 56	0 00	0 00	0 00
		8 Sep 02	Shares/PAR -4 000 000				
		CUSIP 654322101	4 000 00 SHARES TRANSFERRED TO ACCOUNT				
		26-13765					
6 Sep 02	8 Sep 02	MARTIN MARIETTA MATLS INC COM	- 197 001 00	- 187 050 60	0 00	0 00	0 00
		8 Sep 02	Shares/PAR -5 300 000				
		CUSIP 572284106	5 300 00 SHARES TRANSFERRED TO ACCOUNT				
		26-13763					
6 Sep 02	8 Sep 02	MENTOR CORP COM	- 80 356 00	- 93 151 06	0 00	0 00	0 00
		8 Sep 02	Shares/PAR -2 800 000				
		CUSIP 687188103	2 800 00 SHARES TRANSFERRED TO ACCOUNT				
		26-13765					
6 Sep 02	8 Sep 02	MENTOR GRAPHICS CORP COM	59,598 00	- 62,241 32	0 00	0 00	0 00
		8 Sep 02	Shares/PAR -8 600 000				
		CUSIP 687200106	8 600 00 SHARES TRANSFERRED TO ACCOUNT				
		26-13765					
6 Sep 02	8 Sep 02	MERCURY GEN CORP NEW COM	- 170 937 00	- 173 586 06	0 00	0 00	0 00
		8 Sep 02	Shares/PAR -3 900 000				
		CUSIP 688400100	3 900 00 SHARES TRANSFERRED TO ACCOUNT				
		26-13763					
6 Sep 02	8 Sep 02	METHODE ELECTRS INC CL A	- 29,078 00	- 31,326 47	0 00	0 00	0 00
		8 Sep 02	Shares/PAR -3 100 000				
		CUSIP 681620200	3 100 00 SHARES TRANSFERRED TO ACCOUNT				
		26-13765					
6 Sep 02	8 Sep 02	MOTHERS WK INC COM	44 828 00	- 44 234 04	0 00	0 00	0 00
		8 Sep 02	Shares/PAR -1,300 000				
		CUSIP 619903107	1 300 00 SHARES TRANSFERRED TO ACCOUNT				
		26-13765					
6 Sep 02	8 Sep 02	MPS GROUP INC COM	- 90 750 00	87 879 00	0 00	0 00	0 00
		8 Sep 02	Shares/PAR -18 500 000				
		CUSIP 653408103	18 500 00 SHARES TRANSFERRED TO ACCOUNT				
		NUMBER 26-13763					
6 Sep 02	8 Sep 02	NASH FINCH CO COM	- 65 660 00	- 75 160 05	0 00	0 00	0 00
		8 Sep 02	Shares/PAR 3 500 000				
		CUSIP 631158102	3 500 00 SHARES TRANSFERRED TO ACCOUNT				
		26-13765					

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Funding & Disbursement Detail Security Deliveries

Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Translation	
Asset ID							
6 Sep 02	NATIONAL OILWELL INC COM	- 40,480 00	42 878 58	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 2 300 000			0 00			
CUSIP 837071101	2 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	NAUTILUS GROUP INC COM	185 200 00	- 172 180 00	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -5 600 000			0 00			
CUSIP 83910B102	5,600 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	NETIQ CORP COM	98 103 00	104 342 79	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -5,300 000			0 00			
CUSIP 84115P102	5 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	NEWFIELD EXPLORATION	- 80 075 00	83 695 95	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -2 500 000			0 00			
CUSIP 551290108	2,500 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
6 Sep 02	NJ RES CORP COM	- 78 650 00	79 474 00	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -2 500 000			0 00			
CUSIP 646025108	2,500 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	NOBLE ENERGY INC COM	226,944 00	237 970 43	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 7 200 000			0 00			
CUSIP 855044105	7 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13763						
6 Sep 02	NU SKIN ENTERPRISES INC CL A	- 47,112 00	47 839 05	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 3 900 000			0 00			
CUSIP 87018T105	3 900 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	O REILLY AUTOMOTIVE INC COM	- 229 476 00	- 232 303 29	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -7 800 000			0 00			
CUSIP 886091109	7 800 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						
6 Sep 02	OCEANEERING INTL INC COM	- 41,565 00	- 41,340 88	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -1 700 000			0 00			
CUSIP 875232102	1 700 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	OCTEL CORP COM	- 53 245 00	51 382 02	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -2 300 000			0 00			
CUSIP 875727101	2 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						

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Account number 2602475
Account Name ZZ'FREEDOM FORUM,INC JP MOR-SL

Funding & Disbursement Detail

Security Deliveries

Value date Entry date Security description Transaction description Market value Cost Transaction amount Market Realized gain/loss Total

8 Sep 02	8 Sep 02	OM GROUP INC	Shares/PAR -1,800 000	- 94 487 00	- 100 528 99	0 00	0 00	0 00	0 00
CUSIP 870872100 1 800 00 SHARES TRANSFERRED TO ACCOUNT									
8 Sep 02	8 Sep 02	OTTER TAIL CORP	Shares/PAR -2 800 000	74 240 00	- 77 504 89	0 00	0 00	0 00	0 00
CUSIP 888848103 2 800 00 SHARES TRANSFERRED TO ACCOUNT									
8 Sep 02	8 Sep 02	OVERTURE SVCS INC COM STK	Shares/PAR -2 800 000	- 58,231 00	- 60 813 88	0 00	0 00	0 00	0 00
CUSIP 88038R100 2 900 00 SHARES TRANSFERRED TO ACCOUNT									
8 Sep 02	8 Sep 02	OWENS ILL INC COM NEW	Shares/PAR -4 300 000	- 51,600 00	- 50,791 04	0 00	0 00	0 00	0 00
CUSIP 880788403 4 300 00 SHARES TRANSFERRED TO ACCOUNT									
8 Sep 02	8 Sep 02	PALL CORP COM	Shares/PAR -8 800 000	148 541 00	151,530 88	0 00	0 00	0 00	0 00
CUSIP 888428307 8 900 00 SHARES TRANSFERRED TO ACCOUNT									
8 Sep 02	8 Sep 02	PATERSON-UTI ENERGY INC COM	Shares/PAR -3,800 000	- 85 690 00	- 85 824 99	0 00	0 00	0 00	0 00
CUSIP 70348R101 3,800 00 SHARES TRANSFERRED TO ACCOUNT									
8 Sep 02	8 Sep 02	PAXAR CORP COM	Shares/PAR 3,800 000	- 59,204 00	- 60 647 48	0 00	0 00	0 00	0 00
CUSIP 70427107 3,800 00 SHARES TRANSFERRED TO ACCOUNT									
8 Sep 02	8 Sep 02	PEGASUS SOLUTIONS INC COM	Shares/PAR -2,700 000	39 833 00	- 42,721 03	0 00	0 00	0 00	0 00
CUSIP 705908108 2,700 00 SHARES TRANSFERRED TO ACCOUNT									
8 Sep 02	8 Sep 02	PEF BOYS-MANNY MOE & JACK COM	Shares/PAR -7 300 000	- 100,010 00	- 103,821 85	0 00	0 00	0 00	0 00
CUSIP 713278108 7,300 00 SHARES TRANSFERRED TO ACCOUNT									
8 Sep 02	8 Sep 02	PHARMACEUTICAL RES INC COM	Shares/PAR -1 800 000	- 40 828 00	- 41 473 02	0 00	0 00	0 00	0 00
CUSIP 717128108 1,800 00 SHARES TRANSFERRED TO ACCOUNT									

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Funding & Disbursement Detail

Security Deliveries

Value date	Entry date	Asset ID	Security description	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
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6 Sep 02	9 Sep 02	PHILLIPS VAN HEUSEN CORP COM	3,800 00 SHARES TRANSFERRED TO ACCOUNT	Shares/PAR -3 800 000	- 49 590 00	- 47 784 84	0 00	0 00	0 00	0 00
6 Sep 02	9 Sep 02	PIONEER NAT RES CO COM STK	4 900 00 SHARES TRANSFERRED TO ACCOUNT	Shares/PAR 4 900 000	121 667 00	120 295 00	0 00	0 00	0 00	0 00
6 Sep 02	9 Sep 02	PITSTON BRINKS GROUP COM	1 200 00 SHARES TRANSFERRED TO ACCOUNT	Shares/PAR 1 200 000	27 720 00	28 108 00	0 00	0 00	0 00	0 00
6 Sep 02	9 Sep 02	POLO RALPH LAUREN CORP CL A	2,200 00 SHARES TRANSFERRED TO ACCOUNT	Shares/PAR -2 200 000	47 366 00	48 187 51	0 00	0 00	0 00	0 00
6 Sep 02	9 Sep 02	PORT FINL CORP COM	1 100 00 SHARES TRANSFERRED TO ACCOUNT	Shares/PAR 1 100 000	- 42 350 00	42 347 51	0 00	0 00	0 00	0 00
6 Sep 02	9 Sep 02	QUAKER CY BANCORP INC COM	1 200 00 SHARES TRANSFERRED TO ACCOUNT	Shares/PAR -1 200 000	43 728 00	- 43 404 03	0 00	0 00	0 00	0 00
6 Sep 02	9 Sep 02	QUANEX CORP COM	2 600 00 SHARES TRANSFERRED TO ACCOUNT	Shares/PAR -2 600 000	- 101 920 00	102 329 08	0 00	0 00	0 00	0 00
6 Sep 02	9 Sep 02	R&G FINL CORP CL B	5 700 00 SHARES TRANSFERRED TO ACCOUNT	Shares/PAR 5 700 000	130 886 00	128 336 93	0 00	0 00	0 00	0 00
6 Sep 02	9 Sep 02	REEBOK INTL COM	1 700 00 SHARES TRANSFERRED TO ACCOUNT	Shares/PAR -1 700 000	41 055 00	42 120 53	0 00	0 00	0 00	0 00
6 Sep 02	9 Sep 02	REF SVCS INC COM	12 200 00 SHARES TRANSFERRED TO ACCOUNT	Shares/PAR -12 200 000	- 236 802 00	249 968 80	0 00	0 00	0 00	0 00

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ FREEDOM FORUM, INC JP MOR-SL

Funding & Disbursement Detail

Security Deliveries

Value date
Entry date
Asset ID
Security description
Transaction description
Market value
Market
Transaction amount
Cost
Cost on gain/loss
Market
Realized gain/loss
Total

8 Sep 02	RESPIRONICS INC COM	Shares/PA	-3 300 000	- 109 857 00	- 112,338 08	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PA	3 300 00 SHARES TRANSFERRED TO ACCOUNT							
8 Sep 02	CUVIP 761230101								0 00
8 Sep 02	ROADWAY CORPORATION	Shares/PA	-2 800 000	78 228 00	- 67 730 43	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PA	2 800 00 SHARES TRANSFERRED TO ACCOUNT							
8 Sep 02	CUVIP 769742107								0 00
8 Sep 02	ROSLYN BANCORP INC COM	Shares/PA	-5 700 000	- 123 578 00	- 126 734 00	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PA	5 700 00 SHARES TRANSFERRED TO ACCOUNT							
8 Sep 02	CUVIP 778162107								0 00
8 Sep 02	RYANS FAMILY STEAK HSES INC COM	Shares/PA	-4 800 000	- 59 829 00	- 61,438 58	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PA	4 800 00 SHARES TRANSFERRED TO ACCOUNT							
8 Sep 02	CUVIP 783519101								0 00
8 Sep 02	RYLAND GROUP INC COM	Shares/PA	-2 800 000	122,148 00	- 124 855 49	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PA	2 800 00 SHARES TRANSFERRED TO ACCOUNT							
8 Sep 02	CUVIP 783764103								0 00
8 Sep 02	SCHULMAN A INC COM	Shares/PA	-2,500 000	49 150 00	- 52 772 55	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PA	2 500 00 SHARES TRANSFERRED TO ACCOUNT							
8 Sep 02	CUVIP 808194104								0 00
8 Sep 02	SCOTTISH ANNUITY & LIFE HLDS SCOTTISH ANNUITY & LIFE HLDS COM STK	Shares/PA	-5 300 500	- 87 503 00	89,330 02	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PA	5 300 00 SHARES TRANSFERRED TO ACCOUNT							
8 Sep 02	CUVIP C78831104								0 00
8 Sep 02	SENSIENT TECHNOLOGIES CORP COM	Shares/PA	-17 800 000	- 409 910 00	- 405 587 82	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PA	17 800 00 SHARES TRANSFERRED TO ACCOUNT							
8 Sep 02	CUVIP 817281100								0 00
8 Sep 02	SICOR INC COM	Shares/PA	-7 700 000	- 120 351 00	- 127 733 27	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PA	7 700 00 SHARES TRANSFERRED TO ACCOUNT							
8 Sep 02	CUVIP 825848108								0 00
8 Sep 02	SERRA HLTH SVCS INC COM	Shares/PA	-4 800 000	89 180 00	94 328 08	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PA	4 800 00 SHARES TRANSFERRED TO ACCOUNT							
8 Sep 02	CUVIP 828322108								0 00

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Value date	Security description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Entry date	Transaction description						
Asset ID							
6 Sep 02	SILGAN HLDGS INC COM	71 880 00	76 413 06	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 2 400 000			0 00			
CUSIP 827048109	2,400 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	SILICON VAL BANCSHARES COM N P	- 186 706 00	- 194 229 62	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 8 600 000			0 00			
CUSIP 827064108	8 600 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13763						
8 Sep 02	SKYWEST INC COM	73 839 60	82 489 89	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -5 300 000			0 00			
CUSIP 830879102	5 300 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						
8 Sep 02	SPEEDWAY MOTORSPORTS INC COM	255 852 00	259 844 03	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -10 800 000			0 00			
CUSIP 847788108	10 800 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13763						
6 Sep 02	SS&C TECHNOLOGIES INC COM	- 40 000 00	- 43 180 05	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -3 200 000			0 00			
CUSIP 852270100	3 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
6 Sep 02	STEWART ENTERPRISES INC CL A COM	- 98 900 00	101 363 47	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -21 500 000			0 00			
CUSIP 860370105	21 500 00 SHARES TRANSFERRED TO ACCOUNT						
	28 13763						
8 Sep 02	SYBASE INC COM	- 117 213 00	- 122 744 03	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -8 900 000			0 00			
CUSIP 871130100	8,900 00 SHARES TRANSFERRED TO ACCOUNT						
	28 13765						
6 Sep 02	SYMBOL TECHNOLOGIES INC COM	- 69 660 00	75 960 99	0 00	0 00	0 00	0 00
20 Sep 02	Shares/PAR 8 100 000			0 00			
CUSIP 871508107	8 100 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13763						
6 Sep 02	TELEDYNE TECHNOLOGIES INC COM	- 114 180 00	- 118 821 20	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 6 600 000			0 00			
CUSIP 879360105	6,600 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13764						
6 Sep 02	TETRA TECHNOLOGIES INC DEL COM	- 102 232 00	- 105 280 51	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -5 200 000			0 00			
CUSIP 88182F105	5 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						

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◆ Funding & Disbursement Detail Security Deliveries

Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Translation	
Asset ID							
8 Sep 02	TIDEWATER INC COM	- 208,572 00	- 222,802 04	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -7 800 000			0 00			
CUSIP 888423102	7 800 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13763						
8 Sep 02	TIMBERLAND CO CL A	- 42 360 00	- 45 037 01	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -1,200 000			0 00			
CUSIP 887100105	1 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
8 Sep 02	TIMKEN CO COM	- 87 759 00	- 88,670 89	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -4 900 000			0 00			
CUSIP 887388104	4 900 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13764						
8 Sep 02	TOMMY HILFIGER COM STK USD0 01	- 41,810 00	- 44 632 09	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -3,700 000			0 00			
CUSIP G8915Z102	3,700 00 SHARES TRANSFERRED TO ACCOUNT						
	26 13765						
8 Sep 02	TOO INC COM STK	- 231 264 00	- 237,028 87	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -9 900 000			0 00			
CUSIP 890333107	9,900 00 SHARES TRANSFERRED TO ACCOUNT						
	2613763						
8 Sep 02	TORO CO COM	- 50 949 00	- 50 659 00	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -900 000			0 00			
CUSIP 891092108	900 00 SHARES TRANSFERRED TO ACCOUNT 26-13765						
8 Sep 02	U S RESTAURANT PPTYS INC COM	- 47 360 00	- 47 492 88	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -3 200 000			0 00			
CUSIP 902971100	3 200 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
8 Sep 02	UGI CORP NEW COM	76,890 00	- 76 201 06	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR 2 200 000			0 00			
CUSIP 902681105	2,200 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
8 Sep 02	UICI COM	- 81 000 00	82 283 31	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -4 500 000			0 00			
CUSIP 902737105	4,500 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						
8 Sep 02	UNVL HLTH RLTY INC TR SH BEN INT	- 49 770 00	- 49,007 50	0 00	0 00	0 00	0 00
8 Sep 02	Shares/PAR -1,800 000			0 00			
CUSIP 91359E105	1 800 00 SHARES TRANSFERRED TO ACCOUNT						
	26-13765						

Portfolio Statement

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Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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◆ Funding & Disbursement Detail Security Deliveries

Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Translation	
Asset ID							
6 Sep 02	URSTADT BIDDLE PPTYS INC CL A	- 112 860 00	112 354 07	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 9 900 000			0 00			
CUSIP 917286205	9 900 00 SHARES TRANSFERRED TO ACCOUNT 26-13764						
6 Sep 02	UTD STATIONERS INC COM	241 660 00	235 137 08	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 8,600 000			0 00			
CUSIP 913004107	8 600 00 SHARES TRANSFERRED TO ACCOUNT 26 13763						
6 Sep 02	VALASSIS COMMUNICATIONS INC COM	268 920 00	273 981 04	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 7 200 000			0 00			
CUSIP 918868104	7 200 00 SHARES TRANSFERRED TO ACCOUNT 26 13763						
8 Sep 02	VALMONT INDS INC COM	- 41 650 00	41 758 47	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 1 700 000			0 00			
CUSIP 920253101	1 700 00 SHARES TRANSFERRED TO ACCOUNT 26 13765						
6 Sep 02	VALSPAR CORP COM	- 199 550 00	199 526 00	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 5 000 000			0 00			
CUSIP 920355104	5 000 00 SHARES TRANSFERRED TO ACCOUNT 26 13763						
8 Sep 02	VALUEVISION MEDIA	- 77 467 00	- 84 835 72	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -5 900 000			0 00			
CUSIP 92047K107	5 900 00 SHARES TRANSFERRED TO ACCOUNT 26 13763						
8 Sep 02	VECTREN CORP COM	- 75 296 00	- 75 482 12	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR -3 200 000			0 00			
CUSIP 92240G101	3 200 00 SHARES TRANSFERRED TO ACCOUNT 26 13765						
6 Sep 02	W HLDG CO INC COM	65 975 00	66 238 97	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 3 500 000			0 00			
CUSIP 929251106	3 500 00 SHARES TRANSFERRED TO ACCOUNT 26 13765						
8 Sep 02	WASH FED INC COM	122 607 80	125 662 92	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 4 900 000			0 00			
CUSIP 938824109	4 900 00 SHARES TRANSFERRED TO ACCOUNT 26-13765						
8 Sep 02	WATTS INDS INC CL A	- 35 175 00	- 37 884 00	0 00	0 00	0 00	0 00
9 Sep 02	Shares/PAR 2 100 000			0 00			
CUSIP 942749102	2,100 00 SHARES TRANSFERRED TO ACCOUNT 26 13765						

Portfolio Statement

1 JAN 02 -- 31 DEC 02

Account number 2602475
 Account Name ZZ FREEDOM FORUM, INC JP MOR-SL

Funding & Disbursement Detail

Security Deliveries

Value date	Entry date	Asset ID	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
8 Sep 02	8 Sep 02	CUSIP 947884108	WEBSENSE INC COM STK ISIN# US9478841062 Shares/PAR -3,500 000 3,500 00 SHARES TRANSFERRED TO ACCOUNT	- 54 985 00	- 58 169 44	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	CUSIP 947884108	WEBSTER FNCL CORP WATERBURY CONN COM Shares/PAR -3,400 000 3,400 00 SHARES TRANSFERRED TO ACCOUNT	- 128 582 00	- 129 656 98	0 00	0 00	0 00	0 00
8 Sep 02	20 Sep 02	CUSIP 947884108	WORTHINGTON INDS INC COM Shares/PAR -5 800 000 5 600 00 SHARES TRANSFERRED TO ACCOUNT	- 102 368 00	- 101 185 88	0 00	0 00	0 00	0 00
8 Sep 02	20 Sep 02	CUSIP 947884108	WORTHINGTON INDS INC COM Shares/PAR -5 800 000 5 800 00 SHARES TRANSFERRED TO ACCOUNT	- 107 852 00	- 103,705 48	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	CUSIP 947884108	WSFS FINL CORP COM Shares/PAR -1 300 000 1 300 00 SHARES TRANSFERRED TO ACCOUNT	- 38 818 00	- 40 768 04	0 00	0 00	0 00	0 00
8 Sep 02	8 Sep 02	CUSIP 947884108	ZEBRA TECHNOLOGIES CORP CL A Shares/PAR -4 100 000 4,100 00 SHARES TRANSFERRED TO ACCOUNT	- 214 512 00	- 224 625 46	0 00	0 00	0 00	0 00
8 Sep 02	19 Sep 02	CUSIP 003678108	BLOCKBUSTER INC CL A CL A ISIN #US0936781088 Shares/PAR -5,800 000 TRANSFER TO ACCOUNT 26-13765	136 998 00	- 136 163 15	0 00	0 00	0 00	0 00
9 Sep 02	20 Sep 02	CUSIP G37260108	GARMIN CORPORATION Shares/PAR -5,800 000 TRANSFER TO ACCOUNT 26-13764	- 118 810 00	- 118 532 86	0 00	0 00	0 00	0 00
9 Sep 02	20 Sep 02	CUSIP 401858100	INVITROGEN CORP COM Shares/PAR -2 900 000 TRANSFERRED TO ACCOUNT 28-13784	- 100 079 00	- 106 573 55	0 00	0 00	0 00	0 00
13 Sep 02	19 Sep 02	CUSIP 05328W102	AUTONATION INC DEL COM Shares/PAR -8,000 000 TRANSFERRED TO TRUST ACCOUNT 26-13763	- 77,100 00	79 840 80	0 00	0 00	0 00	0 00

Portfolio Statement

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◆ Funding & Disbursement Detail Security Deliveries

Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss		Translation	
Asset ID							
13 Sep 02	BLOCKBUSTER INC CL A CL A ISIN	- 305 240 00	301 086 02	0 00	0 00	0 00	0 00
19 Sep 02	#US0936791088			0 00			
CUSIP 093679108	Shares/PAR -13,000 000						
	TRANSFERRED TO TRUST ACCOUNT 26-13763						
13 Sep 02	GARMIN CORPORATION	150 745 00	148 666 87	0 00	0 00	0 00	0 00
20 Sep 02	Shares/PAR 7 300 000			0 00			
CUSIP G37260109	TRANSFERRED TO TRUST ACCOUNT 26-13763						
13 Sep 02	INVITROGEN CORP COM	272 922 00	- 284 528 63	0 00	0 00	0 00	0 00
20 Sep 02	Shares/PAR -7 800 000			0 00			
CUSIP 48185R100	TRANSFERRED TO TRUST ACCOUNT 26-13763						
13 Sep 02	OSHKOSH TRUCK CORP COM	- 283 680 00	- 266 496 27	0 00	0 00	0 00	0 00
20 Sep 02	Shares/PAR -4 800 000			0 00			
CUSIP 688239201	TRANSFERRED TO TRUST ACCOUNT 26-13763						
13 Sep 02	R H DONNELLEY CORP COM NEW	253 510 00	253 119 78	0 00	0 00	0 00	0 00
20 Sep 02	Shares/PAR 10 100 000			0 00			
CUSIP 74955W307	TRANSFERRED TO TRUST ACCOUNT 26 13763						
13 Sep 02	REYNOLDS & REYNOLDS CO CL A COM	291 270 00	- 285 030 70	0 00	0 00	0 00	0 00
20 Sep 02	Shares/PAR -11 400 000			0 00			
CUSIP 78189S105	TRANSFERRED TO TRUST ACCOUNT 26 13763						
13 Sep 02	SYMBOL TECHNOLOGIES INC COM	48 438 00	49 680 54	0 00	0 00	0 00	0 00
20 Sep 02	Shares/PAR 5 400 000			0 00			
CUSIP 871508107	TRANSFERRED TO TRUST ACCOUNT 26-13763						
13 Sep 02	WEBEX INC COM	105 506 00	104 241 11	0 00	0 00	0 00	0 00
17 Sep 02	Shares/PAR 7 100 000			0 00			
CUSIP 84787L109	TRANSFERRED TO TRUST ACCOUNT 26 13763						
18 Sep 02	OSHKOSH TRUCK CORP COM	65 120 00	62 191 69	0 00	0 00	0 00	0 00
20 Sep 02	Shares/PAR 1 100 000			0 00			
CUSIP 688239201	TRANSFERRED TO ACCOUNT 26-13765						
16 Sep 02	R H DONNELLEY CORP COM NEW	86 700 00	86 221 62	0 00	0 00	0 00	0 00
20 Sep 02	Shares/PAR -3 400 000			0 00			
CUSIP 74955W307	TRANSFERRED TO ACCOUNT 26 13765						
18 Sep 02	REYNOLDS & REYNOLDS CO CL A COM	- 78 750 00	75 527 70	0 00	0 00	0 00	0 00
20 Sep 02	Shares/PAR -3 000 000			0 00			
CUSIP 78189S105	TRANSFERRED TO ACCOUNT 26-13765						

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◆ Funding & Disbursement Detail Security Deliveries

<u>Value date</u> Entry date Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
8 Dec 02	ESCROW SEAGATE TECHNOLOGY	- 1 00	- 1 448 00	0 00	0 00	0 00	0 00
8 Dec 02	Shares/PAR 18 100 000			0 00			
CUSIP 811804888	TRANSFER TO A/C 28-02172						
Total security deliveries		- 22,188,039 30	- 22,702,060 03	0 00	0 00	0 00	0 00

Intra Portfolio Transfers Out

<u>Value date</u> Entry date Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
8 Sep 02	United States dollar	0 00	0 00	1 626,988 96	0 00	0 00	0 00
8 Sep 02	TRANSFERRED TO INCOME TRANSFER FUNDS PER CLIENT DIRECTION						
2 Oct 02	United States dollar	0 00	0 00	- 1 813 178 25	0 00	0 00	0 00
2 Oct 02	TRANSFERRED TO PRINCIPAL						
Total intra portfolio transfers out		0 00	0 00	- 3,440,165 21	0 00	0 00	0 00

Intra Portfolio Transfers In

<u>Value date</u> Entry date Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
8 Sep 02	United States dollar	0 00	0 00	1 626 988 96	0 00	0 00	0 00
8 Sep 02	TRANSFERRED TO INCOME TRANSFER FUNDS PER CLIENT DIRECTION						
2 Oct 02	United States dollar	0 00	0 00	1 813 178 25	0 00	0 00	0 00
2 Oct 02	TRANSFERRED TO PRINCIPAL						
Total intra portfolio transfers in		0 00	0 00	3,440,165 21	0 00	0 00	0 00

Portfolio Statement

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◆ Funding & Disbursement Detail Interportfolio Transfers Out

Value date	Security description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
Entry date	Transaction description					Translation	
Asset ID							
2 Jan 02	United States dollar	0 00	0 00	134 397 34	0 00	0 00	0 00
2 Jan 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM						
1 Feb 02	United States dollar	0 00	0 00	136 718 82	0 00	0 00	0 00
1 Feb 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM						
1 Mar 02	United States dollar	0 00	0 00	134 035 72	0 00	0 00	0 00
1 Mar 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM						
1 Apr 02	United States dollar	0 00	0 00	187 728 70	0 00	0 00	0 00
1 Apr 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC CASH FREEDOM FORUM						
1 May 02	United States dollar	0 00	0 00	- 54 864 85	0 00	0 00	0 00
1 May 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM						
3 Jun 02	United States dollar	0 00	0 00	133 667 44	0 00	0 00	0 00
3 Jun 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM						
1 Jul 02	United States dollar	0 00	0 00	183 592 52	0 00	0 00	0 00
1 Jul 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM						
1 Aug 02	United States dollar	0 00	0 00	- 91 576 68	0 00	0 00	0 00
1 Aug 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM						
3 Sep 02	United States dollar	0 00	0 00	142 968 07	0 00	0 00	0 00
3 Sep 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM						
5 Sep 02	United States dollar	0 00	0 00	3 967 520 00	0 00	0 00	0 00
5 Sep 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 32083 FREEDOM FORUM BARCLAYS AS PART OF AN IN KIND CONVERSION						
5 Sep 02	United States dollar	0 00	0 00	28 798 127 00	0 00	0 00	0 00
5 Sep 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 32083 FREEDOM FORUM BARCLAYS AS PART OF AN IN KIND CONVERSION						
6 Sep 02	United States dollar	0 00	0 00	164 469 80	0 00	0 00	0 00
6 Sep 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 13785 *FREEDOM FORUM INC BATTERYM TRANSFER FUNDS PER CLIENT DIRECTION						

Funding & Disbursement Detail
Interportfolio Transfers Out

1 JAN 02 - 31 DEC 02

Portfolio Statement

Value date Entry date Security description Transaction description Market value Cost Transaction amount Market Realized gain/loss Total

8 Sep 02	8 Sep 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY	0.00	0.00	- 6 798 806 50		0.00	0.00
			ACCOUNT 26-13784 *FREEDOM FORUM INC-HOOVER						
			TRANSFER FUNDS PER CLIENT DIRECTION						
8 Sep 02	8 Sep 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY	0.00	0.00	- 828 265 00		0.00	0.00
			ACCOUNT 26-13763 *FREEDOM FORUM INC-RICE HAL						
			TRANSFER FUNDS PER CLIENT DIRECTION						
8 Sep 02	8 Sep 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY	0.00	0.00	1 552 501 87		0.00	0.00
			ACCOUNT 26-32083, FREEDOM FORUM - BARCLAYS AS						
			PART OF AN IN-KIND CONVERSION						
13 Sep 02	13 Sep 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY	0.00	0.00	- 49 853,114 32		0.00	0.00
			ACCOUNT 26-32083, FREEDOM FORUM BARCLAYS AS						
			PART OF AN IN-KIND CONVERSION						
19 Sep 02	19 Sep 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY	0.00	0.00	- 1 785 040 46		0.00	0.00
			ACCOUNT 26-02172, INC - CASH FREEDOM FORUM						
			PER SPONSOR DIRECTION						
27 Sep 02	27 Sep 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY	0.00	0.00	- 177 331 36		0.00	0.00
			ACCOUNT 26-02172 INC CASH FREEDOM FORUM						
			PER SPONSOR DIRECTION						
2 Oct 02	2 Oct 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY	0.00	0.00	- 21 488 50		0.00	0.00
			ACCOUNT 26-02172, INC - CASH FREEDOM FORUM						
			PER SPONSOR DIRECTION						
21 Oct 02	21 Oct 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY	0.00	0.00	367 50		0.00	0.00
			ACCOUNT 26-13765 *FREEDOM FORUM INC-BATTERYM						
			PER SPONSOR DIRECTION REPRESENTS COOPER TIRE						
			& RUBBER CO DIVIDEND \$0.105 A SHARE ON 3 500						
			SHARES EX DATE 09-03-02, RECORD DATE 09 05 02						
			OR						
21 Oct 02	21 Oct 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY	0.00	0.00	- 6 961 36		0.00	0.00
			ACCOUNT 26-02172 INC - CASH FREEDOM FORUM						
			PER SPONSOR DIRECTION						

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◆ Funding & Disbursement Detail Interportfolio Transfers Out

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
21 Oct 02 21 Oct 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28 13765 *FREEDOM FORUM INC BATTERYM PER SPONSOR DIRECTION REPRESENTS HANCOCK HLDG CO COM DIVIDEND \$0 20 A SHARE ON 900 SHARES EX DATE 09 03 02 RECORD DATE 09 05 02 ORIGNALL	0 00	0 00	- 180 00	0 00	0 00	0 00
13 Nov 02 13 Nov 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC CASH FREEDOM FORUM PER SPONSOR DIRECTION	0 00	0 00	96 474 61	0 00	0 00	0 00
6 Dec 02 6 Dec 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28 02172 INC CASH FREEDOM FORUM PER SPONSOR DIRECTION	0 00	0 00	5 94	0 00	0 00	0 00
13 Dec 02 13 Dec 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28 02172 INC - CASH FREEDOM FORUM PER SPONSOR DIRECTION	0 00	0 00	260 00	0 00	0 00	0 00
Total interportfolio transfers out		0 00	0 00	- 95,350 464 36	0 00	0 00	0 00

Interportfolio Transfers In

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
7 Nov 02 7 Nov 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28 02172 INC - CASH FREEDOM FORUM PER SPONSOR DIRECTION TO COVER NEGATIVE INCOME BALANCE	0 00	0 00	85 75	0 00	0 00	0 00
Total interportfolio transfers in		0 00	0 00	85 75	0 00	0 00	0 00
Total		- 21,767,190 30	- 22,196,231 74		0 00	0 00	0 00
Total unrealized gain/loss security disbursements less receipts							- 429 041 44

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Account number 2602475
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Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
Bermuda							
3 Jan 02	INGERSOLL RAND CO CL A CUSIP G4776G101	0 00	RECEIVED 5 100 00 SHARES OF INGERSOLL RAND CO CL A IN EXCHANGE FOR 5 100 00 SHRS OF CUSIP NUMBER #45688610 RATE OF 1 0000000000 FOR 1 EFFECTIVE 01/02/02 PLAN OF REORG TO CL A	0 00	INGERSOLL RAND CO CL A CUSIP G4776G101 5 100 000	0 00 217 648 63	0 00 0 00
23 May 02	COOPER IND INC COM CUSIP G24182100	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG COOPER INDS NAME CHNG TO COOPER INDS LTD G24182100 5/21/02	0 00	COOPER IND INC COM CUSIP G24182100 2 000 000	0 00 74 118 28	0 00 0 00
16 Oct 02	COOPER IND INC COM CUSIP G24182100	0 00	RECEIVED 2 000 00 SHARES OF COOPER INDUSTRIES LTD IN EXCHANGE FOR 2 000 00 SHARES OF CUSIP NUMBER #218669101 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 5/23/02 STOCK MERGER	0 00	COOPER IND INC COM CUSIP G24182100 2 000 000	0 00 81 910 00	0 00 0 00
16 Oct 02	COOPER IND INC COM CUSIP G24182100	0 00	DELIVERED 2 000 00 SHARES OF COOPER INDUSTRIES LTD IN EXCHANGE FOR 2 000 00 SHARES OF CUSIP NUMBER #218669101 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 5/21/02 TO CORRECT	0 00	COOPER IND INC COM CUSIP G24182100 2 000 000	0 00 74 118 28	0 00 0 00
Total Bermuda		0 00		0 00		299,558 63	0 00 0 00
United States							
31 Dec 01	EQTY OFFICE PPTYS TR REIT CUSIP 284741103	0 00	\$0 5000 A SHARE ON 6 900 00 SHARES EX DATE 12/12/01 RECORD DATE 12/14/01 RETURN OF CAPITAL PORTION 9 6274%	332 15		0 00 332 15	0 00 0 00

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Capital Change Detail

Ex date	Shares	Original security description/Asset ID	Original cost	Change description	Payment	Resulting security description/Asset ID	Resulting cost	Realized gain/loss	Market Translation
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Equities

United States

31 Dec 01	PROLOGIS CUSIP 74341012	0 00	\$0 2460 A SHARE ON 1,400 00	SHARES EX DATE 11/07/01 RECORD DATE 11/12/01 RETURN OF CAPITAL PORTION 7.2762%	35 14	0 00	35 14	0 00	
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3 Jan 02	#REGO INGERSOIL RAND RECLASSIFICATION TO CL A COM 2408115 EFF 1/2/02 CUSIP 456868102	0 00	DELIVERED 5 100 00 SHARES OF #REGO INGERSOIL RAND RECLASSIFICATION IN EXCHANGE FOR 5,100 00 SHRS OF CUSIP NUMBER #G4778G10 RATE OF 1 0000000000 FOR 1 EFFECTIVE	#REGO INGERSOIL RAND RECLASSIFICATION TO CL A COM 2408115 EFF 1/2/02 CUSIP 456868102	5 100 000	0 00	217 648 63	0 00	
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11 Jan 02	ADDELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 008847107	0 00	RCDV CV SH AS A RESULT OF DISTRI OF 1 TO 498088	ADDELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 008847107	1 394 670	0 00	479 45	0 00	
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11 Jan 02	ADDELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 008847107	0 00	RECDV SHS AS A RESULT OF DISTRIBUTION 1 TO 498088	ADDELPHIA BUSINESS SOLUTIONS INC CL A CUSIP 008847107	32, 18	0 00	32, 18	0 00	
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11 Jan 02	ADDELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105	0 00	DISTRIBUTION OF ADELPHIA BUSINESS A (CUSIP 006847107 SEC 2-001800) FROM ADELPHIA COMM CL A (CUSIP 006848105 SEC 2 001790) AT A RATE OF 0 498096 ALLOCATED TO CLIENTS	ADDELPHIA COMMUNICATIONS CORP CL A CUSIP 006848105	807 64	0 00	807 64	0 00	
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11 Mar 02	#REGO AMERN HOME PRODUCTS M/C TO WYETH 284508 EFF 3/11/02 CUSIP 026609107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO WYETH COM	#REGO AMERN HOME PRODUCTS M/C TO WYETH 284508 EFF 3/11/02 CUSIP 026609107	27 500 000	0 00	1 050 368 65	0 00	
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Portfolio Statement

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Account number 2602475
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Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
United States							
11 Mar 02	WYETH COM CUSIP 983024100	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG AMERICAN HOME PRODUCTS N/C TO WYETH 2846508 EFF 3/11/02	0 00	WYETH COM CUSIP 983024100 27 500 000	0 00 1 050 368 65	0 00 0 00
18 Mar 02	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8 4 97 CUSIP 94973H108 3 200 000	0 00	RECEIVED 3 200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 03 05 02 EX DATE 03 18 02	0 00	WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8 4 97 CUSIP 94973H108 6 400 000	0 00 0 00	0 00 0 00
26 Mar 02	NETWORKS ASSOC INC COM STK CUSIP 840938106	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 01/20/98 THRU 04/06/99 ON NET CLASS SETTLEMENT FUND	465 18		0 00 0 00	465 18 0 00
17 Apr 02	APPLIED MATERIALS INC COM CUSIP 038222105 12,300 000	0 00	RECEIVED 12 300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04 01 02 EX DATE 04 17 02	0 00	APPLIED MATERIALS INC COM CUSIP 038222105 24 600 000	0 00 0 00	0 00 0 00
6 May 02	#REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/02 CUSIP 204493100	0 00	DELIVERED 5 900 00 SHARES OF #REORG COMPAQ COMPUTER CORP STK MERGER IN EXCHANGE FOR 3 731 75 SHRS OF CUSIP NUMBER #42823610 RATE OF 0 8325000000 FOR 1 EFFECTIVE 05/03/02 STOCK	0 00	#REORG COMPAQ COMPUTER CORP STK MERGER TO HEWLETT PACKARD CO 2383430 EFF 5/3/02 CUSIP 204493100 5 900 000	0 00 65 130 10	0 00 0 00
6 May 02	HEWLETT PACKARD CO COM CUSIP 428236103	0 00	RECEIVED 3 731 75 SHARES OF HEWLETT PACKARD CO COM IN EXCHANGE FOR 5 900 00 SHRS OF CUSIP NUMBER #20449310 RATE OF 0 8325000000 FOR 1 EFFECTIVE 05/03/02 STOCK MERGER	0 00	HEWLETT PACKARD CO COM CUSIP 428236103 3 731 750	0 00 65 130 10	0 00 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZ-FREEDOM FORUM,INC JP MOR-SL

Capital Change Detail

Realized gain/loss Resulting Market Resulting Market Realized gain/loss
 Original security description/Asset ID Shares cost Payment Resolving security description/Asset ID Shares cost Resulting Market

Equities

United States

8 May 02	ESCROW SEAGATE TECHNOLOGY	0.00	8.71	0.00	0.00	8.71	0.00	0.00	RECEIVED 8TH DISTRIBUTION PAYMENT ON 5/8/02 SHARES AT A RATE OF \$0.00048117 PER SHARE
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8 May 02	TJX COS INC COM NEW CUSIP 872540109	0.00	0.00	0.00	0.00	0.00	0.00	0.00	STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04 25-02, EX DATE 05-09-02
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13 May 02	BEST BUY INC COM STK CUSIP 086516101	0.00	0.00	0.00	0.00	0.00	0.00	0.00	STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04 26 02 EX DATE 05 13 02
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21 May 02	#REORG TRICON GLOBAL RESTAURANT INC NAME CHNG TO YUM BRANDS INC COM CUSIP 895853107	0.00	0.00	0.00	0.00	0.00	0.00	0.00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO YUM BRANDS INC COM
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21 May 02	#REORG TRICON GLOBAL RESTAURANT INC NAME CHNG TO YUM BRANDS INC COM CUSIP 895853107	0.00	0.00	0.00	0.00	0.00	0.00	0.00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02
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21 May 02	YUM BRANDS INC COM CUSIP 895853107	0.00	0.00	0.00	0.00	0.00	0.00	0.00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG TRICON GLOBAL RESTAURANT INC NAMECHNG TO YUM BRANDS INC 2949988 5/17/02
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23 May 02	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2218506 W/17/02 CUSIP 216669101	0.00	0.00	0.00	0.00	0.00	0.00	0.00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO COOPER INDUSTRIES COM USDB CLASS A
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23 May 02	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2218506 W/17/02 CUSIP 216669101	0.00	0.00	0.00	0.00	0.00	0.00	0.00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO COOPER INDUSTRIES COM USDB CLASS A
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The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation	
<i>Equities</i>								
United States								
3 Jun 02	AGERE SYS INC CL A CUSIP 00845V100	0 00	192 85 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 010779 SHARE(S) OF AGERE SYS INC CL A FOR EACH 1 SHARE(S) OF LUCENT TECHNOLOGIES INC COM STK HELD	0 00	AGERE SYS INC CL A CUSIP 00845V100 192 950	0 00 871 77	0 00 0 00	
3 Jun 02	AGERE SYS INC CL B CUSIP 00845V209	0 00	RECEIVED 4 735 68 SHARES AS A RESULT OF A STOCK DISTRIBUTION OF 0 2845830027 SHARES OF AGERE SYS INC CL B FOR EACH 1 SHARE(S) OF LUCENT TECHNOLOGIES INC COM STK HELD	0 00	AGERE SYS INC CL B CUSIP 00845V209 4 735 680	0 00 21 430 08	0 00 0 00	
3 Jun 02	LUCENT TECHNOLOGIES INC COM STK CUSIP 549483107	0 00	TO REFLECT ALLOCATION OF COST TO AGERE SYS INC CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 05 03 02 EX DATE 08 03 02	0 00		0 00 871 77	0 00 0 00	
3 Jun 02	LUCENT TECHNOLOGIES INC COM STK CUSIP 549483107	0 00	TO REFLECT ALLOCATION OF COST TO AGERE SYS INC CL B AS A RESULT OF A STOCK DISTRIBUTION HOLDERS OF RECORD 05/03/02 EX DATE 06/03/02	0 00		0 00 21 430 08	0 00 0 00	
3 Jun 02	PROCTER & GAMBLE CO COM CUSIP 742718109	0 00	TO REFLECT ALLOCATION OF COST TO SMUCKER J M CO COM NEW AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 05 29 02 EX DATE 08 03 02	0 00		0 00 5 902 67	0 00 0 00	
3 Jun 02	SMUCKER J M CO COM NEW CUSIP 832898405	0 00	520 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 02 SHARE(S) OF SMUCKER J M CO COM NEW FOR EACH 1 SHARE(S) OF PROCTER & GAMBLE CO COM HELD ON RECORD 05 29 02	0 00	SMUCKER J M CO COM NEW CUSIP 832898405 520 000	0 00 5 902 67	0 00 0 00	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
United States							
7 Jun 02	#REORG AETNA INC CASH MERGER @33 332247 EFF 12/13/00 CUSIP 008117103	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 3/8/97 THRU 8/29/97 ON NET CLASS SETTLEMENT FUND	6 057 69		0 00 0 00	6 057 69 0 00
7 Jun 02	UN PLANTERS CORP COM CUSIP 908068109 1,200 000	0 00	RECEIVED 600 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05 22 02, EX DATE 06 07-02	0 00	UN PLANTERS CORP COM CUSIP 908068109 1 800 000	0 00 0 00	0 00 0 00
14 Jun 02	ADVANCED MICRO DEVICES INC COM CUSIP 007903107	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 4/11/95 THRU 9/22/95 ON NET CLASS SETTLEMENT FUND REPRESENTING RESIDUAL FUNDS	37 94		0 00 0 00	37 94 0 00
18 Jun 02	WILMINGTON TR CORP NEW COM CUSIP 971807102 100 000	0 00	RECEIVED 100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06 03-02 EX DATE 06 18-02	0 00	WILMINGTON TR CORP NEW COM CUSIP 971807102 200 000	0 00 0 00	0 00 0 00
18 Jun 02	YUM BRANDS INC COM CUSIP 988498101 5,700 000	0 00	RECEIVED 5 700 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-06-02 EX DATE 06 18 02	0 00	YUM BRANDS INC COM CUSIP 988498101 11 400 000	0 00 0 00	0 00 0 00
1 Jul 02	ADVANCED MED OPTICS INC COM CUSIP 00783M108	0 00	111 11 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 222222 SHARE(S) OF ADVANCED MED OPTICS INC COM FOR EACH 1 SHARE(S) OF ALLERGAN INC COM HELD ON	0 00	ADVANCED MED OPTICS INC COM CUSIP 00783M108 111 110	0 00 1 175 65	0 00 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

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Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<i>United States</i>							
1 Jul 02	ALLERGAN INC COM CUSIP 018490102	0 00	TO REFLECT ALLOCATION OF COST TO ADVANCED MED OPTICS INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08 14 02 EX DATE 07 01 02	0 00		0 00 1 175 65	0 00 0 00
1 Jul 02	ST JUDE MED INC COM CUSIP 790849103 2 400 000	0 00	RECEIVED 2 400 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 10 02 EX DATE 07 01 02	0 00	ST JUDE MED INC COM CUSIP 790849103 4 800 000	0 00 0 00	0 00 0 00
1 Jul 02	TENET HEALTHCARE CORP COM CUSIP 88033G100 8 200 000	0 00	RECEIVED 3 100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 12-02, EX DATE 07 01 02	0 00	TENET HEALTHCARE CORP COM CUSIP 88033G100 8 300 000	0 00 0 00	0 00 0 00
18 Jul 02	MBNA CORP COM CUSIP 55262L100 8 200 000	0 00	RECEIVED 4 100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 07 01-02 EX DATE 07 15-02	0 00	MBNA CORP COM CUSIP 55262L100 12 300 000	0 00 0 00	0 00 0 00
17 Jul 02	#REORG/IMMUNEX CORP CASH & STK MERGER TO AMGEN INC #2020149 EFF 7/16/02 CUSIP 452528102	0 00	DELIVERED 4 700 00 SHARES OF #REORG/IMMUNEX CORP CASH & STK MERGER TO IN EXCHANGE FOR 2 088 00 SHRS OF CUSIP NUMBER #03116210 RATE OF 0 4400000000 FOR 1 EFFECTIVE 07/16/02 CASH	0 00	#REORG/IMMUNEX CORP CASH & STK MERGER TO AMGEN INC #2020149 EFF 7/16/02 CUSIP 452528102 4 700 000	0 00 140 083 24	0 00 0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZ*FREEDOM FORUM,INC JP MOR-SL

Capital Change Detail

Original security description/Asset ID Original cost Change description Payment Resulting security description/Asset ID Resulting cost Realized gain/loss Market Translation

Equities

Ex date	Shares	Original security description/Asset ID	Original cost	Change description	Payment	Resulting security description/Asset ID	Resulting cost	Realized gain/loss	Market	Translation
17 Jul 02	#REGO/MMUNEX CORP CASH & STK	0 00	21 150 00	DELIVERED 4 700 00 SHARES OF #REGO/MMUNEX CORP CASH & STK MERGER TOIN EXCHANGE FOR CASH AT A RATE OF 4 600000000 PER SHARE EFFECTIVE 07/18/02 CASH & STOCK MERGER			0 00	0 00		
17 Jul 02	AMGEN INC COM CUSIP	0 00	0 00	RECEIVED 2 068 00 SHARES OF AMGEN INC COM IN EXCHANGE FOR 4 700 00 SHRS OF CUSIP NUMBER #4528210 RATE OF 0 440000000 FOR 1 EFFECTIVE 07/18/02 CASH & STOCK MERGER		AMGEN INC COM CUSIP 031182100	119,933 24	0 00		

17 Jul 02	NASDAQ-100 INDEX TR CL ACTION	0 00	74 04	RECEIVED DISTRIBUTION FOR CLASS PERIOD 09-01 88 THRU 07-17 98 ON NET CLASS SETTLEMENT FUND			0 00	74 04		
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19 Jul 02	SETTLEMENT PROCEEDS CUSIP	628908915					0 00	0 00		
6 Aug 02	#REGO POTOMAC ELEC PWR STK	0 00	0 00	DELIVERED 2,800 00 SHARES OF POTOMAC ELEC PWR CO COM IN EXCHANGE FOR 2 800 00 SHRS OF CUSIP NUMBER #71229110 RATE OF 2707479 EFF 8/1/02 CUSIP-737879100		#REGO POTOMAC ELEC PWR STK MERGER TO PEPKO HOLDINGS 2707479 EFF 8/1/02 CUSIP 737879100	64 838 76	0 00		

6 Aug 02	PEPCO HLDGS INC COM CUSIP	0 00	0 00	RECEIVED 2 800 00 SHARES OF PEPCO HLDGS INC COM IN EXCHANGE FOR 2 800 00 SHRS OF CUSIP NUMBER #73787910 RATE OF 1 000000000 FOR 1 EFFECTIVE 08/01/02 STOCK MERGER		PEPCO HLDGS INC COM CUSIP 712291102	64 838 76	0 00		
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14 Aug 02	MONSANTO CO NEW COM CUSIP	0 00	0 00	3 121 85 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 170583 SHARE(S) OF MONSANTO CO NEW COM FOR EACH 1 SHARE(S) OF PHARMACIA CORP COM HELD ON RECORD 07 29-02		MONSANTO CO NEW COM CUSIP 61166W101	43 892 08	0 00		
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Portfolio Statement

1 JAN 02 - 31 DEC 02

Capital Change Detail

Account number 2602475
 Account Name ZZ-FREEDOM FORUM, INC JP MOR-SL

Original security description/Asset ID	Original cost	Change description	Payment	Resulting security description/Asset ID	Resulting Market	Realized gain/loss
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Equities

United States

14 Aug 02	PHARMACIA CORP COM CUSIP 27173U102	0 00	TO REFLECT ALLOCATION OF COST	TO MONSANTO CO NEW COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 07 29 02	43 892 08	0 00
21 Aug 02	CITIGROUP INC COM CUSIP 172967101	0 00	TO REFLECT ALLOCATION OF COST	TO TRAVELERS PTY CAS CORP NEW CL B TRAVELERS PTY CAS CORP NEW CL A AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 08 09 02 EX DATE	70 529 67	0 00
21 Aug 02	TRAVELERS PTY CAS CORP NEW CL A CUSIP 89420G109	0 00	9 818 28 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 0432M SHARES) OF TRAVELERS PTY CAS CORP NEW CL A FOR EACH 1 SHARE(S) OF TRAVELERS PTY CAS CORP NEW CL CITIGROUP INC COM MAT FOR COM	21 922 88	0 00	
21 Aug 02	TRAVELERS PTY CAS CORP NEW CL B CUSIP 89420G408	0 00	7 848 88 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 088765 SHARES) OF TRAVELERS PTY CAS CORP NEW CL CITIGROUP INC COM MAT FOR COM	48 606 79	0 00	
21 Aug 02	TRAVELERS PTY CAS CORP NEW CL A CUSIP 89420G109	0 00	18 919 268			

21 Aug 02	TRAVELERS PTY CAS CORP NEW CL A CUSIP 89420G109	0 00	18 919 268		
21 Aug 02	TRAVELERS PTY CAS CORP NEW CL B CUSIP 89420G408	0 00	7 846 880		
21 Aug 02	TRAVELERS PTY CAS CORP NEW CL A CUSIP 89420G109	0 00	21 922 88		

21 Aug 02	TRAVELERS PTY CAS CORP NEW CL A CUSIP 89420G109	0 00	21 922 88		
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21 Aug 02	TRAVELERS PTY CAS CORP NEW CL A CUSIP 89420G109	0 00	21 922 88		
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30 Aug 02	#REGO/CONOCO STK MERGER CUSIP 208251504	0 00	0 00	#REGO/CONOCO STK MERGER CONOCO PHILIPS	816 350 70	0 00
30 Aug 02	CONOCO PHILIPS SEC #2197249 RATE 4677 EFF 8/30/02 CUSIP 208251504	0 00	0 00	#REGO/CONOCO STK MERGER CONOCO PHILIPS	816 350 70	0 00

30 Aug 02	#REGO/PHILLIPS PETROLEUM CO SEC #2197249 8/30/02 CUSIP 718507108	0 00	0 00	#REGO/PHILLIPS PETROLEUM CO NAME CHANGE	22 168 42	0 00
30 Aug 02	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CONOCOPHILLIPS COM CUSIP 718507108	0 00	0 00	#REGO/PHILLIPS PETROLEUM CO NAME CHANGE	22 168 42	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602475
 Account Name ZZ FREEDOM FORUM, INC JP MOR-SL

Capital Change Detail

Ex date	Shares	Original security description/Asset ID	Original cost	Change description	Payment	Resulting security description/Asset ID	Resulting cost	Market Translation	Realized gain/loss
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United States

Equities

30 Aug 02	CONOCOPHILLIPS COM CUSIP 20825C104	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG/PHILLIPS PETROLEUM CO NAME CHANGETO CONOCOPHILLIPS SEC #2197249 EFF 8/30/02	400 000		0 00	CONOCOPHILLIPS COM CUSIP 20825C104	22 168 42	0 00	0 00
30 Aug 02	CONOCOPHILLIPS COM CUSIP 20825C104	RECEIVED 14,778 32 SHARES OF CONOCOPHILLIPS COM IN EXCHANGE FOR 31,800 SHRS OF CUSIP NUMBER #20825150 RATE OF 0 4877000000 FOR 1 EFFECTIVE 08/30/02 STOCK MERGER	14 778 320		0 00	CONOCOPHILLIPS COM CUSIP 20825C104	816,350 70	0 00	0 00

18 Oct 02	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219508 5/21/02 CUSIP 216689101	RECEIVED 2 000 00 SHARES OF COOPER INDUSTRIES IN EXCHANGE FOR 2 000 00 SHARES OF CUSIP NUMBER #G24182100 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 5/21/02 TO CORRECT NAME CHANGE	2 000 000		0 00	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219508 5/21/02 CUSIP 216689101	74 118 28	0 00	0 00
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18 Oct 02	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219508 5/21/02 CUSIP 216689101	DELIVERED 2 000 00 SHARES OF COOPER INDUSTRIES IN EXCHANGE FOR 2 000 00 SHARES OF CUSIP NUMBER #G24182100 AT A RATE OF 1 0000000000 FOR 1 EFFECTIVE 5/23/02 STOCK MERGER	2 000 000		0 00	#REORG COOPER INDS NAME CHNG TO COOPER INDS LTD 2219508 5/21/02 CUSIP 216689101	74 118 28	0 00	7 791 72
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Total United States	0 00	28,160 85	- 313,284 20	14,435 28	0 00				
Total Equities	0 00	28,160 85	- 13,725 57	14,435 28	0 00				
Total Payment/Income	0 00	28,160 85	- 13,725 57	14,435 28	0 00				

Portfolio Statements

1 JAN 02 - 31 DEC 02

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Account Name
FREEDOM FORUM, INC/SCUDDER STEVENS

Account Number
FRE01

Questions?
If you have any questions about this report, call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager.

AUDITED

LARRY D COLEMAN SR
CB3S

*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 28 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ **Change in Book and Market Value**

Account number FRE01
 Account Name FREEDOM FORUM, INC/SCUDDER STE

	Cost	Market value	For more information
Opening balance	12 572 77	12 638 42	
Portfolio transfers in	410 223 82	410 223 82	See funding & disbursement summary
Total receipts	410 223 82	410 223 82	See funding & disbursement summary
Portfolio transfers out	- 424 519 30	- 424 519 30	See funding & disbursement summary
Total disbursements	- 424 519 30	- 424 519 30	See funding & disbursement summary
Income received	21 043 10	21 043 10	See income & expense summary
Unrealized gain/loss change	0 00	- 65 65	See asset summary
Realized gain/loss	430 31	- 430 31	See realized gain/loss summary
Accrued income change	17 356 85	- 17 356 85	See income & expense summary
Closing balance	1 533 23	1 533 23	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRED1
Account Name FREEDOM FORUM, INC/SCUDDER STE

◆ **Change in Cash Value**

	Market value	Cost	For more information
Opening balance	6 251 68	- 6 317 31	
Interportfolio transfers in	410 223 82	410 223 82	See funding & disbursement summary
Total receipts	410 223 82	410 223 82	See funding & disbursement summary
Interportfolio transfers out	- 424 519 30	- 424 519 30	See funding & disbursement summary
Total disbursements	- 424 519 30	424 519 30	See funding & disbursement summary
Income received	21 043 10	21 043 10	See income & expense summary
Foreign currency bought	24 040 39	24 040 39	See foreign exchange summary
Foreign currency sold	- 24 040 39	24 040 39	See foreign exchange summary
Realized gain/loss	430 31	- 430 31	See realized gain/loss summary
Unrealized gain/loss	- 65 65	0 00	See asset summary
Closing balance	0 00	0 00	

Portfolio Statement

31 DEC 2002

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

◆ **Asset Summary**

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Equities</i>								
Common stock								
Brazil BRL	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 000%
Total common stock	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 000%
Total equities	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 000%
<i>All other</i>								
Recoverable taxes								
Recoverable taxes	1 533 23	0 00	0 00	0 00	0 00	0 00	1 533 23	100 000%
Total recoverable taxes	1,533,23	0 00	0 00	0 00	0 00	0 00	1,533 23	100 000%
Total all other	1,533 23	0 00	0 00	0 00	0 00	0 00	1,533 23	100 000%
<i>Cash and Cash Equivalents</i>								
Cash								
Cash	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 000%
Total cash	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 000%
Total cash and cash equivalents	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 000%
Total Unrealized Gains							0 00	
Total Unrealized Losses							0 00	
Total	1,533 23	0 00	0 00	0 00	0 00	0 00	1,533 23	100 000%

Total Cost Incl Accruals

1,533,23

Portfolio Statement

31 DEC 2002

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

Asset Detail - Base Currency

Description/Asset ID	Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Unrealized gain/loss							
Total							

Equities

Description/Asset ID	Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
VALE RIO DOCE /CIA DEBENTURES NPV SEDOL 3911652	13 000 00	0 0000001	0 00	0 00	0 00	0 00	0 00
Brazil - BRL							
Common stock							
Total BRL	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total Brazil	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total Common Stock							
Total Equities	13,000 00	0 00	0 00	0 00	0 00	0 00	0 00

Description/Asset ID	Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Unrealized gain/loss							
Total							

All other

Recoverable taxes							
	EUR Euro	112 14	0 00	0 00	0 00	0 00	0 00
GBP - British pound sterling	0 8211600	143 89	0 00	0 00	0 00	0 00	0 00
IDR - Indonesian rupiah	8 850 0000000	16 42	0 00	0 00	0 00	0 00	0 00
USD - United States dollar	1 0000000	1 260 78	0 00	0 00	0 00	0 00	0 00
Total recoverable taxes - all currencies							
Total recoverable taxes - all countries							
1,533 23							
0 00							
0 00							
0 00							
0 00							
0 00							
0 00							

Portfolio Statement

31 DEC 2002

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>All other</i>							
Recoverable taxes							
Total Recoverable taxes							
	0 00	1,533 23	0 00	0 00	0 00	0 00	0 00
Total All other							
	0 00	1,533 23	0 00	0 00	0 00	0 00	0 00

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Cash and Cash Equivalents</i>							
Cash							
IDR Indonesian rupiah	8 950 000000	0 00	0 00	0 00	0 00	0 00	0 00
Total cash - all currencies							
		0 00	0 00	0 00	0 00	0 00	0 00
Total cash - all countries							
		0 00	0 00	0 00	0 00	0 00	0 00
Total Cash							
		0 00	0 00	0 00	0 00	0 00	0 00
Total Cash and Cash Equivalents							
		0 00	0 00	0 00	0 00	0 00	0 00
Total	13,000 00	1,533 23	0 00	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name FREEDOM FORUM, INC/SCUDDER STE
Account number FRE01

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◆ Realized Gain/Loss Summary - Taxable

	Proceeds	Cost	Realized gain/loss			Total	
			Short Term	Market Long Term	Translation	Short Term	Long Term
<i>Foreign Exchange</i>							
Foreign exchange							
Foreign exchange							
Swiss franc sales - CHF	- 19,230 53	19,230 53	0 00	0 00	0 00	0 00	0 00
Euro purchases - EUR	4,809 86	- 4,809 86	0 00	0 00	0 00	0 00	0 00
United States dollar purchases - USD	19,230 53	- 19,230 53	0 00	0 00	0 00	0 00	0 00
United States dollar sales - USD	- 4,809 86	4,809 86	0 00	0 00	0 00	0 00	0 00
Total Foreign exchange	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total S/T translation gain/loss Foreign exchange					0 00		
Total L/T translation gain/loss Foreign exchange					0 00		
Total realized gains for Foreign exchange			0 00	0 00	0 00	0 00	0 00
Total realized losses for Foreign exchange			0 00	0 00	0 00	0 00	0 00
Total Foreign exchange	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total Foreign Exchange	0 00	0 00	0 00	0 00	0 00	0 00	0 00

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements

Gain/loss on cash disbursements

Euro - EUR	- 332 79	0 00	0 00	0 00	- 332 79	- 332 79	0 00
Swiss franc - CHF	- 97 52	0 00	0 00	0 00	- 97 52	97 52	0 00
Total Gain/Loss on Cash Disbursements	- 430 31	0 00	0 00	0 00	- 430 31	- 430 31	0 00
Total S/T translation gain/loss Gain/Loss on Cash Disbursements					- 430 31		
Total L/T translation gain/loss Gain/Loss on Cash Disbursements					0 00		
Total realized gains for Gain/Loss on Cash Disbursements			0 00	0 00	54 01	54 01	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Realized Gain/Loss Summary - Taxable

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

Realized gain/loss		Market		Cost	Proceeds
Short Term	Long Term	Short Term	Long Term		
Total		Total			
Short Term	Long Term	Short Term	Long Term		

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements		Total realized losses for Gain/Loss on Cash Disbursements		Total Gain/Loss on Cash Disbursements	
- 484 32	- 484 32	0 00	0 00	- 430 31	- 430 31
- 430 31	- 430 31	0 00	0 00	- 430 31	- 430 31
0 00	0 00	0 00	0 00	0 00	0 00

Total S/T transition gain/loss for securities		Total L/T transition gain/loss for securities		Total realized gains		Total realized losses		Total realized gain/loss	
- 430 31	- 430 31	0 00	0 00	54 01	54 01	- 484 32	- 484 32	- 430 31	- 430 31
0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

◆ **Realized Gain/Loss Detail - Taxable**

Trade Date Security Description
Settle Date Acquisition Date Shares/Par Proceeds Cost Short Term Long Term Market Short Term Translation Total Long Term
Realized gain/loss

Foreign Exchange

Foreign exchange

Foreign exchange

Swiss franc sales

26 Sep 02	Foreign exchange	CHF	0 00	19 230 53	19 230 53	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Sep 02	Total Swiss franc sales																		

26 Sep 02	Foreign exchange	USD	0 00	- 4 809 86	4 809 86	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Sep 02	Total United States dollar sales																		

United States dollar sales

26 Sep 02	Foreign exchange	EUR	0 00	4 809 86	4 809 86	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Sep 02	Total Euro purchases																		

Euro purchases

26 Sep 02	Foreign exchange	USD	0 00	19 230 53	19 230 53	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Sep 02	Total United States dollar purchases																		

United States dollar purchases

26 Sep 02	Foreign exchange	USD	0 00	- 19 230 53	19 230 53	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Sep 02	Total L/T translation gain/loss for Foreign exchange																		

Total S/T translation gain/loss for Foreign exchange

26 Sep 02	Foreign exchange	USD	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
30 Sep 02	Total L/T translation gain/loss for Foreign exchange																		

The Northern Trust Company

Portfolio Statement

01 JAN 02 - 31 DEC 02

Account Name FREEDOM FORUM, INC/SCUDDER STE Account number FRE01

◆ Realized Gain/Loss Detail - Taxable

Trade Date Settle Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total		
					Short Term	Market Long Term	Translation	Short Term	Long Term	
<i>Foreign Exchange</i>										
Foreign exchange										
Total realized gains for Foreign exchange						0 00	0 00	0 00	0 00	0 00
Total realized losses for Foreign exchange						0 00	0 00	0 00	0 00	0 00
Total Foreign exchange			0 00	0 00	0 00	0 00	0 00	0 00	0 00	
Total Foreign Exchange			0 00	0 00	0 00	0 00	0 00	0 00	0 00	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name FREEDOM FORUM, INC/SCUDDER STE
Account number FRE01

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◆ Realized Gain/Loss Detail - Taxable

Trade Date	Security Description Acquisition Date	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
					Short Term	Market Long Term	Translation	Short Term	Long Term
Gain/Loss on Cash Disbursements									
Gain/Loss on Cash Disbursements									
Gain/Loss on Cash Disbursements									
Euro									
30 Apr 02 30 Apr 02	Average Book Cost Adjustment EUR	0 00	9 21	0 00	0 00	0 00	9 21	9 21	0 00
30 Apr 02 30 Apr 02	Average Book Cost Adjustment EUR	0 00	44 80	0 00	0 00	0 00	44 80	44 80	0 00
30 Jun 02 30 Jun 02	Average Book Cost Adjustment EUR	0 00	- 13 07	0 00	0 00	0 00	13 07	- 13 07	0 00
30 Sep 02 30 Sep 02	Average Book Cost Adjustment EUR	0 00	- 373 73	0 00	0 00	0 00	373 73	- 373 73	0 00
Total Euro			- 332 79	0 00	0 00	0 00	- 332 79	- 332 79	0 00
Swiss franc									
30 Sep 02 30 Sep 02	Average Book Cost Adjustment CHF	0 00	- 97 52	0 00	0 00	0 00	97 52	97 52	0 00
Total Swiss franc			- 97 52	0 00	0 00	0 00	- 97 52	- 97 52	0 00
Total S/T translation gain/loss for Gain/Loss on Cash Disbursements							- 430 31		
Total L/T translation gain/loss for Gain/Loss on Cash Disbursements							0 00		
Total realized gains for Gain/Loss on Cash Disbursements					0 00	0 00	-54 01	54 01	0 00
Total realized losses for Gain/Loss on Cash Disbursements					0 00	0 00	- 484 32	- 484 32	0 00
Total Gain/Loss on Cash Disbursements			- 430 31	0 00	0 00	0 00	- 430 31	- 430 31	0 00
Total Gain/Loss on Cash Disbursements			- 430 31	0 00	0 00	0 00	- 430 31	- 430 31	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

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◆ Realized Gain/Loss Detail - Taxable

	Shares/Par	Proceeds	Cost	Realized gain/loss			Total	
				Short Term	Market Long Term	Translation	Short Term	Long Term
Total S/T translation gain/loss						- 430 31		
Total L/T translation gain/loss						0 00		
Total realized gains				0 00	0 00	54 01	54 01	0 00
Total realized losses				0 00	0 00	- 484 32	- 484 32	0 00
Total realized gain/loss				0 00	0 00	- 430 31	- 430 31	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

Investment Trans Summary - Taxable

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Asset type Transaction amount Cost Market Realized gain/loss Transaction Total

Currency Gain/Loss

Gain/Loss on Cash Disbursements

Gain/loss on cash disbursements	- 430 31	0 00	0 00	- 430 31	- 430 31
Total gain/loss on cash disbursements	- 430 31	0 00	0 00	- 430 31	- 430 31
Total currency gain/loss	- 430 31	0 00	0 00	- 430 31	- 430 31

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

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Investment Trans Detail - Taxable

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Local price				Translation	
Trade Status	Broker/Commission	Acquisition date					

Currency Gain/Loss

Gain/Loss on Cash Disbursements

Euroland Region - EUR

30 Apr 02	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 00	9 21	0 00	0 00	9 21	9 21
30 Apr 02		0 000000					
30 Apr 02	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 00	44 80	0 00	0 00	44 80	44 80
30 Apr 02		0 000000					
30 Jun 02	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 00	- 13 07	0 00	0 00	13 07	- 13 07
30 Jun 02		0 000000					
30 Sep 02	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 00	373 73	0 00	0 00	- 373 73	- 373 73
30 Sep 02		0 000000					
Total Euroland Region			- 332 78	0 00	0 00	- 332 78	- 332 78
Switzerland - CHF							
30 Sep 02	AVERAGE BOOK COST ADJUSTMENT FOR CHF	0 00	97 52	0 00	0 00	- 97 52	97 52
30 Sep 02		0 000000					
Total Switzerland			- 97 52	0 00	0 00	- 97 52	- 97 52
Total gain/loss on cash disbursements			- 430 31	0 00	0 00	- 430 31	- 430 31
Total Currency Gain/Loss			- 430 31	0 00	0 00	- 430 31	- 430 31
Total transactions			- 430.31	0 00	0.00	- 430 31	- 430 31

Portfolio Statement

31 DEC 02

Account number FRED1
Account Name FREEDOM FORUM, INC/SCUDDER STE

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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description	Asset ID	Base	Market	Shares/PAR	Base	Local	Proceeds
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

Income & Expense Summary

Type Receivables last period Receivables this period Amount received Tax recoverable last period Tax recoverable this period Tax reclaims received Earned Income

Income		Equities		Common stock		Total equities	
Cash	0 00	0 00	0 00	0 00	0 00	0 00	170 53
Total cash and cash equivalents	0 00	0 00	0 00	0 00	0 00	0 00	170 53
Total income	0 00	0 00	0 00	0 00	0 00	0 00	3,686 25
Net income & expenses	0 00	0 00	0 00	0 00	0 00	0 00	3,686 25

Cash and cash equivalents		Equities		Common stock		Total equities	
Cash	0 00	0 00	0 00	0 00	0 00	0 00	170 53
Total cash and cash equivalents	0 00	0 00	0 00	0 00	0 00	0 00	170 53
Total income	0 00	0 00	0 00	0 00	0 00	0 00	3,686 25
Net income & expenses	0 00	0 00	0 00	0 00	0 00	0 00	3,686 25

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
France - EUR						
STMICROELECTRONICS NLG13 75	0000 0 000	161 06	0 00	0 00	161 06	Tax recoverable last period
SEDOL 4776705 Pay date 15 JUN 99 / Filed date 05 JUL 01						
STMICROELECTRONICS NLG13 75	0000 0 000	175 48	0 00	0 00	175 48	Tax reclaims received
SEDOL 4776705 Pay date 15 JUN 99 / Filed date 05 JUL 01						
Indonesia - IDR						
PAB K TJIWI KIMIA IDR1000(ALIEN MKT)	0000 0 000	14 13	0 00	0 00	14 13	Tax recoverable last period
SEDOL 6667551 Pay date 10 OCT 96 / Filed date 19 NOV 98						
PAB K TJIWI KIMIA IDR1000(ALIEN MKT)	0000 0 000	16 42	0 00	0 00	16 42	Tax recoverable this period
SEDOL 6667551 Pay date 10 OCT 96 / Filed date 19 NOV 98						
Italy - EUR						
ITALGAS(SOC ITAL) ITL1000	0000 0 000	197 98	0 00	0 00	197 96	Tax reclaims received
SEDOL 4468206 Pay date 16 JUL 92						
ITALGAS(SOC ITAL) ITL1000	0000 0 000	79 93	0 00	0 00	79 93	Tax reclaims received
SEDOL 4468206 Pay date 17 JUL 91 / Filed date 24 APR 02						
TELECOM ITALIA ITL1000	0000 0 000	958 38	0 00	0 00	958 38	Tax reclaims received
SEDOL 4811565 Pay date 16 JUN 94						
TELECOM ITALIA SPA EUR0 55	0000 0 000	132 75	0 00	0 00	132 75	Tax reclaims received
SEDOL 5297508 Pay date 18 MAY 92 / Filed date 24 APR 02						
Mexico - USD						
ADR TELEFONOS DE MEX S A SPONSORED ADR REPSTG SH ORD L	0000 0 000	220 78	0 00	0 00	220 78	Tax recoverable this period
SEDOL 2881612 Pay date 01 JUL 99 / Filed date 18 AUG 02						
Netherlands - USD						
ADR GUCCI GROUP N V SHS N / REGISTRY	0000 0 000	1 040 00	0 00	0 00	1 040 00	Tax recoverable last period
SEDOL 2385824 Pay date 28 JUL 99 / Filed date 16 FEB 00						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRED1
Account Name FREEDOM FORUM, INC/SCUDDER STE

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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ADR GUCCI GROUP N V SHS N Y REGISTRY	SEDOL 2385824	Pay date 26 JUL 99 / Filed date 16 FEB 00	1 040 00	0 00	0 00	1 040 00	Tax recoverable this period
Spain - EUR	ENDESA SA EUR1 2	SEDOL 5271782	95 15	0 00	0 00	95 15	Tax recoverable last period
ENDESA SA EUR1 2	SEDOL 5271782	Pay date 04 JAN 99 / Filed date 20 MAY 99	0 000	0 000	0 000	112 14	Tax recoverable this period
ENDESA SA EUR1 2	SEDOL 5271782	Pay date 04 JAN 99 / Filed date 20 MAY 99	0 000	0 000	0 000	112 14	Tax recoverable this period
Switzerland - CHF	ABB LTD CHF10(RG)	SEDOL 5681190	3 947 48	0 00	0 00	3 947 48	Tax recoverable last period
ABB LTD CHF10(RG)	SEDOL 5681190	Pay date 23 MAR 00 / Filed date 12 APR 01	0 000	0 000	0 000	3 947 48	Tax recoverable last period
HOLDERBK FN GLARUS CHF50(BR)	SEDOL 4420499	Pay date 17 MAY 00 / Filed date 12 APR 01	1 969 10	0 00	0 00	1 969 10	Tax recoverable last period
HOLDERBK FN GLARUS CHF50(BR)	SEDOL 4420499	Pay date 17 MAY 00 / Filed date 12 APR 01	0 000	0 000	0 000	1 969 10	Tax recoverable last period
NESTLE SA CHF10(RGD)	SEDOL 4816696	Pay date 31 MAY 00 / Filed date 12 APR 01	4 314 89	0 00	0 00	4 314 89	Tax recoverable last period
NESTLE SA CHF10(RGD)	SEDOL 4816696	Pay date 31 MAY 00 / Filed date 12 APR 01	0 000	0 000	0 000	4 314 89	Tax recoverable last period
UBS AG CHF10(RGD)	SEDOL 511136X	Pay date 05 OCT 00 / Filed date 12 APR 01	2 950 04	0 00	0 00	2 950 04	Tax recoverable last period
UBS AG CHF10(RGD)	SEDOL 511136X	Pay date 05 OCT 00 / Filed date 12 APR 01	0 000	0 000	0 000	2 950 04	Tax recoverable last period
UBS AG CHF20(RGD)	SEDOL 5485958	Pay date 26 APR 00 / Filed date 12 APR 01	4,268 15	0 00	0 00	4,268 15	Tax recoverable last period
UBS AG CHF20(RGD)	SEDOL 5485958	Pay date 26 APR 00 / Filed date 12 APR 01	0 000	0 000	0 000	4,268 15	Tax recoverable last period
ABB LTD CHF10(RG)	SEFOI 5681190	Pay date 23 MAR 00 / Filed date 12 APR 01	4 372 41	0 00	0 00	4 372 41	Tax reclaims received
ABB LTD CHF10(RG)	SEFOI 5681190	Pay date 23 MAR 00 / Filed date 12 APR 01	0 000	0 000	0 000	4 372 41	Tax reclaims received
HOLDERBK FN GLARUS CHF50(BR)	SEDOL 4420499	Pay date 17 MAY 00 / Filed date 12 APR 01	2 181 07	0 00	0 00	2 181 07	Tax reclaims received
HOLDERBK FN GLARUS CHF50(BR)	SEDOL 4420499	Pay date 17 MAY 00 / Filed date 12 APR 01	0 000	0 000	0 000	2 181 07	Tax reclaims received
NESTLE SA CHF10(RGD)	SEDOL 4616696	Pay date 31 MAY 00 / Filed date 12 APR 01	4 779 37	0 00	0 00	4 779 37	Tax reclaims received
NESTLE SA CHF10(RGD)	SEDOL 4616696	Pay date 31 MAY 00 / Filed date 12 APR 01	0 000	0 000	0 000	4 779 37	Tax reclaims received

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
UBS AG CHF10(REGD)	0000 0 000	3 287 60	0 00	0 00	3 287 60	Tax reclaims received
SEDOL 511136X Pay date 05 OCT 00 / Filed date 12 APR 01						
UBS AG CHF20(REGD)	0000 0 000	4 727 60	0 00	0 00	4 727 60	Tax reclaims received
SEDOL 5485958 Pay date 28 APR 00 / Filed date 12 APR 01						
United Kingdom - GBP						
SMITH(DS)HLDGS ORD 20P	0000 0 000	130 08	0 00	0 00	130 08	Tax recoverable last period
SEDOL 0816122 Pay date 08 AUG 94						
SMITH(DS)HLDGS ORD 20P	0000 0 000	143 89	0 00	0 00	143 89	Tax recoverable this period
SEDOL 0816122 Pay date 08 AUG 94						
Total common stock		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		0 00	0 00	0 00	0 00	Received this period
		18,890 08	0 00	0 00	18,890 08	Tax recoverable last period
		1,533 23	0 00	0 00	1,533 23	Tax recoverable this period
		20,872 57	0 00	0 00	20,872 57	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		<u>3,515 72</u>	<u>0 00</u>	<u>0 00</u>	<u>3,515 72</u>	<u>Earned Income</u>
Total equities		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		0 00	0 00	0 00	0 00	Received this period
		18,890 08	0 00	0 00	18,890 08	Tax recoverable last period
		1,533 23	0 00	0 00	1,533 23	Tax recoverable this period
		20,872 57	0 00	0 00	20,872 57	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		<u>3,515 72</u>	<u>0 00</u>	<u>0 00</u>	<u>3,515 72</u>	<u>Earned Income</u>
Cash and cash equivalents						
Cash						
Euroland Region - EUR						
INTEREST RECEIVED DUE TO LATE PAYMENT OF TAX REFUND ON 144 000 TELECOM ITALIA ORD EX 18 08 94	0000 0 000	295 72	0 00	0 00	295 72	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
INTEREST RECEIVED DUE TO LATE PAYMENT OF TAX REFUND ON 144 00 TELECOM ITALIA ORD EX 16 06 94	0000 0 000	295 72	0 00	0 00	295 72	Received this period
REVERSAL OF GPM3523 INTEREST RECEIVED DUE TO LATE PAYMENT OF TAX REFUND ON 144 00 TELECOM ITALIA ORD EX 16 06 94	0000 0 000	- 295 72	0 00	0 00	- 295 72	Received this period
United States - USD						
EUR COST RECOVERY APRIL 2002	0000 0 000	- 17 93	0 00	0 00	- 17 93	Received this period
EUR COST RECOVERY AUGUST 2002	0000 0 000	- 17 52	0 00	0 00	17 52	Received this period
EUR COST RECOVERY JULY 2002	0000 0 000	- 18 02	0 00	0 00	18 02	Received this period
EUR COST RECOVERY JUNE 2002	0000 0 000	- 18 81	0 00	0 00	- 18 81	Received this period
EUR COST RECOVERY MARCH 2002	0000 0 000	23 16	0 00	0 00	23 16	Received this period
EUR COST RECOVERY MAY 2002	0000 0 000	- 16 80	0 00	0 00	- 16 80	Received this period
EUR COST RECOVERY SEPTEMBER 2002	0000 0 000	- 16 87	0 00	0 00	- 16 87	Received this period
USD INTEREST FOR MONTH ENDING 31 OCT 02	0000 0 000	3 92	0 00	0 00	3 92	Received this period
Total cash		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		170 53	0 00	0 00	170 53	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		170 53	0 00	0 00	170 53	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

◆ **Funding & Disbursement Summary**

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount		Market	Realized gain/loss Translation	Total
					Cost	on gain/loss			
Interportfolio Transfers Out	0 00	424 518 30	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Interportfolio Transfers In	410,223 82	0 00	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total	410,223 82	424,518 30	0 00	0 00	0 00	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

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Funding & Disbursement Detail Interportfolio Transfers Out

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
7 Oct 02 7 Oct 02	FUNDS TRANSFERRED TO A/C 26 02172 TRANSFER PER CLIENT DIRECTION	0 00	0 00	- 14 385 13	0 00	0 00	0 00
18 Oct 02 18 Oct 02	FUNDS TRANSFERRED TO A/C 17 74990 FRE01 PER CLIENT DIRECTION	0 00	0 00	- 410 134 17	0 00	0 00	0 00
Total Interportfolio transfers out		0 00	0 00	- 424,519 30	0 00	0 00	0 00

Interportfolio Transfers In

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
3 May 02 3 May 02	FUNDS RECEIVED FROM A/C #26 02172	0 00	0 00	23 16	0 00	0 00	0 00
3 Jun 02 3 Jun 02	FUNDS RECEIVED FROM A/C 2602172	0 00	0 00	17 83	0 00	0 00	0 00
23 Jul 02 23 Jul 02	FUNDS RECEIVED FROM A/C 2602172	0 00	0 00	16 80	0 00	0 00	0 00
2 Aug 02 2 Aug 02	FUNDS RECEIVED FROM A/C 26-02172	0 00	0 00	18 81	0 00	0 00	0 00
18 Oct 02 18 Oct 02	FUNDS RECEIVED FROM A/C 17 74990 FRE01 PER CLIENT DIRECTION	0 00	0 00	410 134 17	0 00	0 00	0 00
8 Nov 02 8 Nov 02	FUNDS RECEIVED FROM A/C 26-02172 PER CLIENT DIRECTION	0 00	0 00	12 85	0 00	0 00	0 00
Total Interportfolio transfers in		0 00	0 00	410,223 82	0 00	0 00	0 00
Total		0 00	0 00		0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRED1
Account Name FREEDOM FORUM, INC/SCUDDER STE

Capital Change Detail

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Original security description/Asset ID	Original cost	Change description	Payment	Resulting security description/Asset ID	Resulting cost	Realized gain/loss
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

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◆ **Other Corporate Actions**

<u>Value Date</u> Entry Date	<u>Transaction description</u> Security description	Transaction amount	Cost	Market value	Realized gain/loss
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRED1
 Account Name FREEDOM FORUM, INC/SCUDDER STE

Foreign Exchange Gain/Loss Summary
Serialized

Realized	Currency	Market value bought	Book value bought	Market value sold	Book value sold	translation gain/loss
0.00	Euro	4 809 86	4 809 86	0 00	0 00	0 00
0.00	Swiss franc	0 00	0 00	- 18 230 53	- 19,230 53	0 00
0.00	United States dollar	19 230 53	19,230 53	- 4 809 86	- 4 809 86	0 00
0.00	Total settled	24,040 39	24,040 39	- 24,040 39	- 24,040 39	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number **FRED1**
 Account Name **FREEDOM FORUM, INC/SCUDDER STE**

◆ **Foreign Exchange Gain/Loss Detail** *Sealed*

Trade Date	Transaction description	Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss
		Bought	Bought	Bought	Bought	From purchases
		Sold	Sold	Sold	Sold	From sales
26 Sep 02	FX DEAL TRANSACTED ON 26 SEP 2002 EUR /	EUR	1 0271151	4 940 28	4 809 86	4 809 86
30 Sep 02	USD EX RATE 1 0271159 WITH	USD	1 0000000	4 809 86	4 809 86	0 00
	NORTHERN TRUST CHICAGO					
26 Sep 02	FX DEAL TRANSACTED ON 26 SEP 2002 USD /	USD	1 0000000	19 230 53	19 230 53	19 230 53
30 Sep 02	CHF EX RATE 0 6637802 WITH	CHF	1 5065003	- 28 870 80	- 19 230 53	- 19 230 53
	NORTHERN TRUST CHICAGO					
Total settled purchases						24,040 39
Total settled sales						24,040 39
						0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name FREEDOM FORUM, INC/SCUDDER STE
Account number FRE01

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Foreign Exchange Rates to USD

Country	Currency	Currency symbol	Exchange rate	% change
Afghanistan	Afghanistani afghani	AFA	4 750 00000000	0 00%
Albania	Albanian lek	ALL	133 07000000	- 2 14%
Algeria	Algerian dinar	DZD	78 91125000	2 87%
Andorra	Andorran peseta	ADP	188 29500000	0 75%
Angola	Angolan new kwanza	AON	58 35630000	84 85%
Argentina	Argentine austral	ARA	3 36500000	236 50%
Argentina	Argentine peso	ARS	3 36500000	238 50%
Aruba	Aruban guilder	AWG	1 79000000	0 00%
Australia	Australian dollar	AUD	1 77588000	- 9 09%
Austria	Austrian shilling	ATS	13 14255000	- 15 15%
Bahamas	Bahamian dollar	BSD	1 00000000	0 00%
Bahrain	Bahraini dinar	BHD	0 37705000	0 00%
Bangladesh	Bangladesh taka	BDT	57 90000000	1 67%
Barbados	Barbados dollar	BBD	1 89000000	0 00%
Belgium	Belgian financial franc	BEL	38 44095000	- 15 15%
Belgium	Belgian franc	BEF	38 44095000	15 15%
Belize	Belize dollar	BZD	1 98000000	n/a
Bermuda	Bermudian dollar	BMD	1 00000000	0 00%
Bolivia	Bolivian boliviano	BOB	7 50000000	9 96%
Botswana	Botswana pula	BWP	5 45108000	22 38%
Brazil	Brazilian real	BRL	3 54000000	53 21%
Bulgaria	Bulgarian new lev	BGN	1 87525000	- 14 24%
Canada	Canadian dollar	CAD	1 57880000	- 1 03%
Cayman Islands	Cayman Islands dollar	KYD	0 82815000	0 00%
Central French African franc (BCEAO)	Central French African franc (BCEAO)	XOF	025 07815000	15 15%
Chile	Chilean peso	CLP	720 25000000	8 94%
China	Chinese yuan renminbi	CNY	8 27700000	0 00%

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

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◆ Foreign Exchange Rates to USD

Country	Currency	Currency symbol	Exchange rate	% change
Colombia	Colombian peso	COP	2 866 95000000	25 88%
Costa Rica	Costa Rican colon	CRC	378 83000000	10 83%
Croatia	Croatian kuna	HRK	7 12345000	13 70%
Cyprus	Cypriot pound	CYP	0 54564000	15 55%
Czech Republic	Czech koruna	CZK	30 07910000	15 41%
Democratic People s Republic of Korea	North Korean won	KPW	2 20000000	0 00%
Denmark	Danish krone	DKK	7 07835000	15 23%
East Caribbean dollar	East Caribbean dollar	XCD	2 67000000	0 00%
Ecuador	Ecuadorian sucre	ECS	25 000 00000000	0 00%
Egypt	Egyptian pound	EGP	4 83000000	1 20%
El Salvador	El Salvador colon	SVC	8 75200000	0 00%
Estonia	Estonian kroon	EEK	14 90720000	15 18%
Euroland Region	Euro	EUR	0 95293000	15 15%
Europe Region	European currency unit (E C U)	XEU	0 95293000	- 15 15%
Finland	Finnish markka	FIM	5 66585000	- 15 15%
France	French franc	FRF	6 25080000	- 15 15%
Germany	German deutsche mark	DEM	1 86375000	- 15 15%
Ghana	Ghana cedi	GHC	8 352 00000000	12 86%
Greece	Greek drachma	GRD	324 70935000	15 15%
Guatemala	Guatemalan quetzal	GTQ	7 69500000	4 23%
Hong Kong	Hong Kong dollar	HKD	7 79835000	0 01%
Hungary	Hungarian forint	HUF	224 81000000	- 18 18%
Iceland	Iceland krona	ISK	80 78500000	- 21 46%
India	Indian rupee	INR	47 95000000	0 56%
Indonesia	Indonesian rupiah	IDR	8 950 00000000	13 94%
Ireland	Irish pound	IEP	0 75050000	15 15%
Israel	New Israeli shekel	ILS	4 75000000	7 66%

Foreign Exchange Rates to USD

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

Country	Currency	Symbol	Exchange rate	% change
Italy	Italian lira	ITL	1 845 12105000	15 15%
Jamaica	Jamaican dollar	JMD	49 85000000	5 95%
Japan	Japanese yen	JPY	118 67000000	- 9 45%
Jordan	Jordanian dinar	JOD	0 70960000	0 11%
Kazakhstan	Kazakhstan tenge	KZT	155 85000000	3 28%
Kenya	Kenyan shilling	KES	77 50000000	1 40%
Kuwait	Kuwaiti dinar	KWD	0 29940000	2 51%
Latvia	Latvian lats	LVL	0 58545000	- 8 85%
Lebanon	Lebanese pound	LBP	1 501 00000000	- 0 84%
Liberia	Liberian dollar	LRD	45 00000000	0 00%
Lithuania	Lithuanian litas	LTL	3 289990000	17 72%
Luxembourg	Luxembourg franc	LUF	38 44095000	15 15%
Malawi	Malawi kwacha	MWK	86 66000000	29 32%
Malaysia	Malaysian ringgit	MYR	3 80000000	0 00%
Malta	Maltese lira	MTL	0 39870000	11 46%
Mauritius	Mauritius rupee	MUR	28 10000000	3 80%
Mexico	Mexican peso	MXN	10 46400000	14 13%
Morocco	Moroccan dirham	MAD	10 14775000	11 91%
Namibia	Namibian dollar	NAD	8 61745000	28 16%
Netherlands	Netherlands guilder	NLG	2 10000000	15 15%
Netherlands Antilles	Netherlands Antillean guilder	ANG	1 78000000	0 00%
New Zealand	New Zealand dollar	NZD	1 91188000	- 20 39%
Nigeria	Nigerian naira	NGN	130 45000000	8 71%
Norway	Norwegian krone	NOK	6 92775000	- 22 78%
Oman	Rial Oman	OMR	0 38505000	- 0 01%
Pakistan	Pakistan rupee	PKR	58 35500000	- 2 58%
Panama	Panamanian balboa	PAB	1 00000000	0 00%

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number FRE01
Account Name FREEDOM FORUM, INC/SCUDDER STE

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◆ Foreign Exchange Rates to USD

Country	Currency	Currency symbol	Exchange rate	% change
Papua New Guinea	Papua New Guinea kina	PGK	3 97655000	5 55%
Peru	Peruvian nuevo sol	PEN	3 51550000	2 09%
Philippines	Philippine peso	PHP	53 38500000	3 46%
Poland	Polish zloty	PLN	3 83455000	2 98%
Portugal	Portuguese escudo	PTE	191 04440000	15 15%
Qatar	Qatari rial	QAR	3 64060000	0 03%
Republic of Korea	South Korean won	KRW	1 186 05000000	9 70%
Republic of Moldova	Moldovan leu	MDL	13 90000000	6 23%
Romania	Romanian leu	ROL	33 500 00000000	5 53%
Russia	Russian ruble (old)	RUR	31 95000000	4 77%
Sao Tome and Principe	Sao Tome and Principe dobra	STD	9 019 70000000	0 92%
Saudi Arabia	Saudi riyal	SAR	3 75030000	0 00%
Singapore	Singapore dollar	SGD	1 73450000	6 07%
Slovakia	Slovak koruna	SKK	39 54880000	- 17 63%
Slovenia	Slovenia tolar	SIT	219 39000000	- 10 66%
South Africa	South African rand	ZAR	8 58050000	- 28 47%
Spain	Spanish peseta	ESP	158 55350000	- 15 15%
Sri Lanka	Sri Lankan rupee	LKR	96 71500000	3 82%
Swaziland	Swaziland lilangeni	SZL	8 63805000	28 02%
Sweden	Swedish krona	SEK	8 71330000	16 93%
Switzerland	Swiss franc	CHF	1 38270000	16 72%
SDR International Monetary Fund (I M F)	SDR International Monetary Fund (I M F)	XDR	0 73565000	7 33%
Taiwan	New Taiwan dollar	TWD	34 77000000	0 63%
Thailand	Thai baht	THB	43 10000000	- 2 55%
Trinidad and Tobago	Trinidad and Tobago dollar	TTD	6 16000000	0 74%
Tunisia	Tunisian dinar	TND	1 33460000	8 63%
Turkey	Turkish lira	TRL	1 660 000 00000000	14 09%

Portfolio Statement

1 JAN 02 - 31 DEC 02

Foreign Exchange Rates to USD

Country	Currency	Currency symbol	Exchange rate	% change
Uganda	Uganda shilling	UGX	1 850 0000000	8 19%
Ukraine	Ukrainian karbovanet	UAK	5 33400000	0 39%
United Kingdom	British pound sterling	GBP	0 62116000	- 9 60%
Uruguay	Uruguayan peso	UYP	27 19500000	84 18%
Uruguay	Uruguayan peso uruguayo	UYU	27 19500000	84 19%
Venezuela	Venezuelan bolivar	VEB	1 386 75500000	83 07%
Viet Nam	Vietnamese dong	VND	15 401 00000000	2 11%
Yugoslavia	Yugoslavian new dinar	YUM	59 29440000	10 81%
Zambia	Zambian kwacha	ZMK	4 550 00000000	19 42%
Zimbabwe	Zimbabwe dollar	ZWD	55 45000000	0 00%

Portfolio Statements

1 JAN 02 - 31 DEC 02

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8	Income & Expense Summary
9	Income & Expense Detail - Base Currency
10	Funding & Disbursement Summary
11	Funding & Disbursement Detail
12	Capital Change Detail

AUDITED

Account Name
FREEDOM FORUM INC - PROVIDENT INVESTMENT COUNSEL INC

Account Number
2602467

Questions?
If you have any questions about this report call your
Northern Trust account administrator

A Federal regulation allows certain clients to request
information regarding the time of day that investment
activity occurred in their accounts. If you require such
information, please call your Relationship Manager

JAMES R SCHILLER
CR33

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602467
Account Name ZZ'FREEDOM FORUM, INC-PROVI-SL

Page 1 of 12

◆ Change in Book and Market Value

	Cost	Market value	For more information
Opening balance	0 00	0 00	
Miscellaneous cash receipts	307 446 58	307 446 58	See funding & disbursement summary
Total receipts	307,446 58	307 446 58	See funding & disbursement summary
Miscellaneous cash disbursements	307 446 58	307 446 58	See funding & disbursement summary
Interportfolio transfers out	2 649 55	- 2 649 55	See funding & disbursement summary
Total disbursements	310 096 13	310 096 13	See funding & disbursement summary
Realized gain/loss	2 649 55	2 649 55	See realized gain/loss summary
Closing balance	0 00	0 00	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602467
Account Name ZZ'FREEDOM FORUM, INC-PROVI-SL

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◆ Change in Cash Value

	Market value	Cost	For more information
Opening balance	0 00	0 00	
Miscellaneous cash receipts	307 446 58	307 446 58	See funding & disbursement summary
Total receipts	307 446 58	307 446 58	See funding & disbursement summary
Miscellaneous cash disbursements	- 307 446 58	307 446 58	See funding & disbursement summary
Interportfolio transfers out	2 649 55	- 2 649 55	See funding & disbursement summary
Total disbursements	- 310 096 13	310 096 13	See funding & disbursement summary
Capital changes	2 649 55	2 649 55	See capital change detail
Closing balance	0 00	0 00	

Portfolio Statement

31 DEC 2002

Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss	Market	Translation	Total	Market value incl accruals	%
NO DATA TO REPORT									

Account number 2602467
Account Name ZZ-FREEDOM FORUM, INC-PROVI-SL

Portfolio Statement

31 DEC 2002

Account number 2602467
Account Name ZZ*FREEDOM FORUM, INC-PROVI-SL

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◆ Asset Detail - Base Currency

Description Shares/PAR value	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
				Market	Translation	

NO DATA TO REPORT

Portfolio Statement

31 DEC 02

Account number 2602467
Account Name ZZ*FREEDOM FORUM, INC-PROVI-SL

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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602467
Account Name ZZ*FREEDOM FORUM, INC-PROVI-SL

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◆ Investment Transaction Summary

Asset type	Transaction amount		Cost	Market	Realized gain/loss		Total
	Principal	Accrued interest			Translation		

NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602467
Account Name ZZ*FREEDOM FORUM, INC-PROVI-SL

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◆ Investment Transaction Detail

<u>Trade date</u>	<u>Security description</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>		<u>Realized gain/loss</u>			
<u>Settle date</u>	<u>Asset ID</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>							

NO DATA TO REPORT

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ **Income & Expense Summary**

Type Receivables last period Receivables this period Amount received Tax recoverable last period Tax recoverable this period Tax reclaims received Earned income

NO DATA TO REPORT

Account number 2602467
Account Name ZZ*FREEDOM FORUM, INC-PROVI-SL

NO DATA TO REPORT

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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◆ Income & Expense Detail - Base Currency

1 JAN 02 - 31 DEC 02

Portfolio Statement

Account number 2602467
Account Name ZZ-FREEDOM FORUM, INC-PROVI-SL

Portfolio Statement

1 JAN 02 - 31 DEC 02

Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Intra Portfolio Transfers Out	0 00	- 307 446 58	0 00	0 00	0 00	0 00	0 00	0 00
Intra Portfolio Transfers In	307 446 58	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	2 649 55	0 00	0 00	0 00	0 00	0 00	0 00
Total	307 446 58	- 310 098 13	0 00	0 00	0 00	0 00	0 00	0 00

Account number 2602467
Account Name ZZ-FREEDOM FORUM, INC-PROVI-SL

Portfolio Statement

1 JAN 02 - 31 DEC 02

Funding & Disbursement Detail

Intra Portfolio Transfers Out

Value date	Entry date	Asset ID	Security description	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
12 Feb 02	12 Feb 02	United States dollar	TRANSFERRED TO INCOME		0 00	0 00	307,446 58	Market	0 00	0 00
Total intra portfolio transfers out										
0 00										

Intra Portfolio Transfers In

Value date	Entry date	Asset ID	Security description	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
12 Feb 02	12 Feb 02	United States dollar	TRANSFERRED TO INCOME		0 00	0 00	307,446 58	Market	0 00	0 00
Total intra portfolio transfers in										
0 00										

Interportfolio Transfers Out

Value date	Entry date	Asset ID	Security description	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
7 Jan 02	7 Jan 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM		0 00	0 00	58 81	Market	0 00	0 00
11 Jan 02	11 Jan 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM		0 00	0 00	1 261 84	Market	0 00	0 00
21 Feb 02	21 Feb 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM		0 00	0 00	686 27	Market	0 00	0 00
23 Jul 02	23 Jul 02	United States dollar	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM		0 00	0 00	642 63	Market	0 00	0 00
Total interportfolio transfers out										
- 2,649 55										
Total										
0 00										

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602467
Account Name ZZ*FREEDOM FORUM, INC-PROVI-SL

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◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
Canada							
2 Jan 02	COTT CORP QUE COM STK CUSIP 22163H108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 7/19/93 THRU 1/18/94 ON NET CLASS SETTLEMENT FUND	58 81		0 00 0 00	58 81 0 00
Total Canada		0 00		58 81		0 00	58 81 0 00
United States							
9 Jan 02	CDT COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY CUSIP 181994104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 1/22/97 THRU 9/24/97 ON NET CLASS SETTLEMENT FUND SEC# 2 322792 PAYMEN TECH SECURITIES LITIGATION	1 261 84		0 00 0 00	1 261 84 0 00
15 Feb 02	#REORG ASCEND COMMUNICATIONS INC EXCH LUCENT TECH 1 65 MGR 6 24 99 2517369 CUSIP 043491109	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 11/3/98 THRU 9/30/97 ON NET CLASS SETTLEMENT FUND	686 27		0 00 0 00	686 27 0 00
17 Jul 02	NASDAQ 100 INDEX TR CL ACTION SETTLEMENT PROCEEDS CUSIP 628908915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/98 ON NET CLASS SETTLEMENT FUND	642 63		0 00 0 00	642 63 0 00
Total United States		0 00		2 590 74		0 00	2 590 74 0 00
Total Equities		0 00		2 649 55		0 00	2 649 55 0 00
Total		0 00		2,649 55		0 00	2 649 55
Total Payment Income				0 00			0 00

Portfolio Statements

1 JAN 02 - 31 DEC 02

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AUDITED

Account Name
FREEDOM FORUM BATTERYMARCH FINANCIAL MANAGEMENT

Account Number
2613765

Questions?

If you have any questions about this report, call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager

JAMES R SCHILLER
CB3S

*No Data Available

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 2813765
 Account Name: FREEDOM FORUM INC-BATTERYM.SL

◆ **Change in Book and Market Value**

	Cost	Market value	For more information
Opening balance	0 00	0 00	
Interportfolio transfers in	185 017 30	185,017 30	See funding & disbursement summary
Security receipts	10 151 001 85	8 856 026 10	See funding & disbursement summary
Total receipts	10 316 019 15	10 021,043 40	See funding & disbursement summary
Interportfolio transfers out	- 33,849 37	- 33,849 37	See funding & disbursement summary
Security deliveries	- 303 738 27	- 289,771 00	See funding & disbursement summary
Total disbursements	- 337 585 64	333,820 37	See funding & disbursement summary
Income received	42,035 94	42 035 94	See income & expense summary
Unrealized gain/loss change	0 00	- 134,029 71	See asset summary
Unrealized gain/loss on security movements	0 00	291 010 48	See funding & disbursement summary
Realized gain/loss	- 518,701 12	- 518 701 12	See realized gain/loss summary
Accrued income change	20,887 82	20 887 82	See income & expense summary
Closing balance	8,524 658 15	8 390 626 44	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 6613785
 Account Name 'FREEDOM FORUM INC-BATTERYM-SL'

◆ **Change in Cash Value**

	Market value	Cost	For more information
Opening balance	0 00	0 00	
Interportfolio transfers in	185,017 30	185,017 30	See funding & disbursement summary
Total receipts	185 017 30	185 017 30	See funding & disbursement summary
Interportfolio transfers out	- 33 849 37	- 33 849 37	See funding & disbursement summary
Total disbursements	- 33 849 37	- 33 849 37	See funding & disbursement summary
Income received	42,035 84	42 035 84	See income & expense summary
Securities bought	- 3,659,763 70	- 3,659,763 70	See investment transaction summary
Securities sold	3 578,007 45	3,578,007 45	See investment transaction summary
Closing balance	89,447 82	89 447 82	

Portfolio Statement

31 DEC 2002

Account number 613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Equities</i>								
Common stock								
Bermuda - USD	0 00	148 808 00	138,243 03	10 684 87	0 00	10,684 87	148 808 00	1 586%
Canada - USD	0 00	39 457 00	43 187 59	- 3 730 59	0 00	- 3,730 59	39,457 00	0 420%
Cayman Islands - USD	0 00	71 858 00	101 658 58	- 29 800 58	0 00	- 29 800 58	71 858 00	0 785%
Puerto Rico - USD	84 15	189,980 00	184,575 80	- 4 815 80	0 00	- 4,615 80	180 024 15	2 024%
United States - USD	20,738 25	8 830,108 00	8,938,855 81	- 108,547 81	0 00	- 108,547 81	8 850,848 25	84 252%
Total common stock	20,802 40	9,280,291.00	9,414,320.71	- 134,028 71	0 00	- 134,028 71	9,301,093 40	98.047%
Total equities	20,802 40	9,280,291 00	9,414,320.71	- 134,028 71	0.00	- 134,028 71	9,301,093 40	98.047%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	85 42	89 447 82	89,447 82	0 00	0 00	0 00	89 533 04	0 953%
Total short term investment funds	85 42	89,447 82	89,447.82	0.00	0 00	0 00	89,533 04	0.953%
Total cash and cash equivalents	85 42	89,447 82	89,447 82	0 00	0 00	0 00	89,533 04	0 853%
Total Unrealized Gains						517,055 81		
Total Unrealized Losses						- 851,085 52		
Total	20,887.82	9,369,738.82	9,503,768.33	- 134,028.71	0.00	- 134,028.71	9,380,626.44	100.000%

Total Cost incl Accruals

9,524,858 15

Portfolio Statement

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Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
Bermuda - USD							
IPC HLDGS LTD CUSIP G4933P101 3 200 00 31 5400000		0 00	100 928 00	91 705 82	9,222 08	0 00	9 222 08
MONTPELIER RE HOLDINGS LTD COM CUSIP G62185108 1 300 00 28 8000000		0 00	37,440 00	37 537 11	- 97 11	0 00	- 97 11
PLATINUM UNDERWRITERS HLDGS INC COM USD0 01 CUSIP G7127P100 400 00 28 3500000 0 00			10,540 00	8 000 00	1,540 00	0 00	1 540 00
Total USD		0 00	148,908 00	138,243 03	10,664 97	0 00	10,664 97
Total Bermuda		0 00	148,908 00	138,243 03	10,664 97	0 00	10,664 97
Canada - USD							
OPEN TEXT CORP COM CUSIP 683715108 1,700 00 23 2100000		0 00	39,457 00	43,187 59	- 3,730 59	0 00	- 3 730 59
Total USD		0 00	39,457 00	43,187 59	- 3,730 59	0 00	- 3,730 59
Total Canada		0 00	39,457 00	43,187 59	- 3,730 59	0 00	- 3,730 59
Cayman Islands - USD							
FRESH DEL MONTE PRODUCE INC COM STK CUSIP G38738105 3,800 00 18 8100000		0 00	71,858 00	101,858 58	- 29 800 58	0 00	- 29 800 58
Total USD		0 00	71,858 00	101,658 58	- 29,800 58	0 00	- 29,800 58
Total Cayman Islands		0 00	71,858 00	101,658 58	- 29,800 58	0 00	- 29,800 58
Puerto Rico - USD							
R&G FINL CORP CL B CUSIP 748138107 5 700 00 23 2500000		0 00	132 525 00	128 338 93	4 188 07	0 00	4 188 07
W HLDG CO INC COM CUSIP 928251108 3,500 00 18 4100000		64 15	57 435 00	68 238 97	- 8,803 97	0 00	8 803 97
Total USD		64 15	189,960 00	194,575 90	- 4,615 90	0 00	- 4,615 90
Total Puerto Rico		64 15	189,960 00	194,575 90	- 4,615 90	0 00	- 4,615 90

Portfolio Statement

31 DEC 2002

Account number 2613765
Account Name: FREEDOM FORUM INC-BATTERYM-SL

Asset Detail - Base Currency

Unrealized gain/loss

Equities

Common stock
United States - USD

Description/Asset ID	Accrued	Market value	Cost	Market	Translation	Total
AARON RENTS INC CL B CUSIP 002535201	2,200 00	44 00	48,138 00	48,338 88	1,789 01	1,789 01
ACTIVISION INC NEW COM NEW CUSIP 004830202	1,600 00	0 00	23,344 00	32,800 84	- 9,558 64	- 9,558 64
ACTUANT CORP CL A NEW CUSIP 00508X203	1,700 00	0 00	78,985 00	65,284 53	13,700 47	13,700 47
ACUTY BRANDS INC COM CUSIP 00508Y102	2,700 00	0 00	38,558 00	37,411 08	- 853 09	- 853 09
ALBANY INTL CORP NEW CL A CUSIP 012348108	3,000 00	165 00	61,880 00	65,987 52	- 4,017 52	- 4,017 52
AMERN MED SEC GROUP INC COM CUSIP 02744P101	3,800 00	0 00	53,124 00	55,689 74	- 2,565 74	- 2,565 74
ANGELICA CORP COM STK CUSIP 034683104	2,500 00	250 00	51,825 00	55,405 00	- 3,780 00	- 3,780 00
ANWORTH MFG AST CORP COM CUSIP 037347101	8,000 00	3,000 00	75,420 00	81,782 33	- 6,362 33	- 6,362 33
APOLLO GROUP INC UNIV PHOENIX ONLINE COM CUSIP 037604204	1,600 00	0 00	57,344 00	45,028 00	12,316 00	12,316 00
APRIA HEALTHCARE GROUP INC COM CUSIP 037833108	1,800 00	0 00	42,258 00	43,501 32	- 1,243 32	- 1,243 32
ARTISAN COMPONENTS INC COM CUSIP 042823102	3,100 00	0 00	47,833 00	55,734 43	- 7,901 43	- 7,901 43
ARVINMERITOR INC COM STK ISIN# US0433531011 CUSIP 043353101	1,600 00	0 00	28,872 00	38,022 50	- 11,350 50	- 11,350 50
AVOCENT CORP COM CUSIP 053893103	1,200 00	0 00	26,684 00	29,855 64	- 3,191 64	- 3,191 64
BANCORP SOUTH INC COM CUSIP 059692103	4,500 00	720 00	87,390 00	83,148 37	- 5,759 37	- 5,759 37
BANTA CORP COM CUSIP 068821109	2,000 00	0 00	82,540 00	71,672 82	- 8,132 82	- 8,132 82

The Northern Trust Company

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Portfolio Statement

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Asset Detail - Base Currency

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Description/Asset ID Accrued Income/expense Market value Cost Market Translation Total
Shares/PAR value Local market price Shares/PA

Equities

Common stock

BENCHMARK ELECTRS INC COM CUSIP 08160H101	2,700 00	28 6600000	0 00	77 382 00	55,271 01	22 110 88	0 00	22 110 88
BERKLEY W R CORP COM CUSIP 084423102	1,100 00	39 6100000	99 00	43 571 00	36 868 54	6 604 48	0 00	6,604 48
BLACKROCK INC CL A COM STK CUSIP 08247X101	1 000 00	39 4000000	0 00	39,400 00	43 838 52	4 538 52	0 00	- 4 538 52
BLOCKBUSTER INC CL A CL A ISIN #US0836781088 CUSIP 083878108	5,900 00	12 2500000	0 00	72,275 00	136 163 15	- 63 888 15	0 00	- 63 888 15
BOB EVANS FARMS INC COM CUSIP 088781101	3,100 00	23 3500000	0 00	72 385 00	76 597 10	- 4 212 10	0 00	- 4 212 10
BOK FINL CORP COM NEW CUSIP 05581Q201	2 500 00	32 3900000	0 00	80 875 00	79 588 85	1 406 15	0 00	1 406 15
BORG WARNER INC COM CUSIP 098724108	1,800 00	50 4200000	0 00	80,756 00	108 041 53	- 17,285 53	0 00	- 17 285 53
BOYD GAMING CORP CUSIP 103304101	2,300 00	14 0500000	0 00	32,315 00	37 759 51	- 5 444 51	0 00	- 5,444 51
BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105	4 100 00	12 7100000	0 00	52,111 00	54 031 28	- 1 820 28	0 00	1,920 28
CAP AUTOMOTIVE REIT COM SHS CUSIP 138733109	3,100 00	23 7000000	0 00	73,470 00	75,661 88	2 181 88	0 00	- 2 181 88
CATO CORP NEW CL A CUSIP 148205108	2 400 00	21 5900000	380 00	51,818 00	45,395 08	8 420 84	0 00	8 420 84
CHARLES RIV LAB INTL INC COM ISIN CUSIP 159884107	3 300 00	38 4800000	0 00	126,884 00	130,023 30	- 3 039 30	0 00	- 3 039 30
CHATEM INC COM CUSIP 182456107	3,000 00	20 5500000	0 00	61 650 00	55,787 68	5 862 34	0 00	5 862 34
CHECKPOINT SYS INC CUSIP 162825103	3 600 00	10 3400000	0 00	37 224 00	39 453 12	- 2,229 12	0 00	2 229 12
CHELSEA PROPERTY GROUP INC COM STK USD 0 01 CUSIP 163421100	2,200 00	33 3100000	0 00	73 282 00	71 807 87	1 474 03	0 00	1 474 03

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Asset Detail - Base Currency

Description/Asset ID Accrued Income/expense Market value Cost Market Translation Total
 Shares/PAR value Local market price

Equities

Common stock

COMPUCOM SYS INC COM CUSIP 204780100	4 000 00	5 8100000	22,440 00	21 358 80	1 081 20	0 00	1 081 20
COMPUTER NETWORK TECH CORP COM CUSIP 204925101	8 000 00	7 1000000	42,600 00	49 018 40	- 8 418 40	0 00	- 6 418 40
COMMLTH TEL ENTERPRISES INC NEW COM CUSIP 203349105	1,800 00	35 8400000	84,512 00	89 009 28	- 4,497 28	0 00	4,497 28
COVENTRY HLTH CARE INC COM CUSIP 222882104	4,400 00	29 0300000	127 732 00	135,870 76	- 7 838 76	0 00	- 7 838 76
DELPHI FINL GROUP INC CL A CUSIP 247131105	1,800 00	37 8600000	88 328 00	70,887 87	- 2 369 87	0 00	- 2 369 87
DIME CMNTY BANCORP INC COM CUSIP 253822108	3,600 00	18 1500000	88 940 00	92,887 82	- 23 727 92	0 00	- 23,727 82
DURA AUTOMOTIVE SYS INC COM CUSIP 265803104	2,800 00	10 0400000	29,118 00	39 682 13	- 10 566 13	0 00	- 10 566 13
EDWARDS LIFESCIENCES CORP COM CUSIP 28176E108	3 800 00	25 4700000	89,788 00	84 522 12	2 283 88	0 00	2,283 88
EMCOR GROUP INC COM CUSIP 28084G100	3 000 00	53 0100000	159,030 00	183 705 02	- 4 875 02	0 00	- 4 875 02
EMULEX CORP COM NEW CUSIP 282475208	2 800 00	18 5500000	53,785 00	27,143 08	26 651 92	0 00	26 651 92
ENDO PHARMACEUTICALS HLDS INC COM CUSIP 29284F205	7 400 00	7 6880000	58 872 60	88 102 88	- 9,130 38	0 00	- 9,130 38
EXPRESSJET HLDS INC COM CUSIP 30218U108	4 400 00	10 2500000	45 100 00	49 687 91	- 4 597 91	0 00	- 4,597 91
FBR AST INVLT CORP COM STCK CUSIP 30241E303	2 300 00	33 8000000	77,970 00	74 866 04	3,103 96	0 00	3,103 96
FEI CO COM CUSIP 30241L109	5,800 00	15 2800000	90,211 00	108 804 34	- 18 393 34	0 00	- 18 393 34
FISHER SCIENTIFIC INTL INC COM NEW CUSIP 328032204	2,000 00	30 0800000	60,180 00	57,569 38	2 590 62	0 00	2,590 62

Unrealized gains/loss

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
FL ROCK INDS INC COM CUSIP 341140101 1,400 00 38 0500000		140 00	53 270 00	44 801 00	8,469 00	0 00	8 469 00
FULLER H B CO COM CUSIP 359694108 2 900 00 25 8800000		0 00	75,052 00	78 766 99	- 3,714 99	0 00	- 3 714 99
GAMESTOP CORP CL A CUSIP 38466R101 3 100 00 8 8000000		0 00	30,380 00	83 044 92	- 32 664 92	0 00	- 32 664 92
GLOBAL IMAGING SYS INC COM CUSIP 37934A100 3,800 00 18 3800000		0 00	69 844 00	72 140 95	- 2 296 95	0 00	- 2,296 95
GLOBAL PMTS INC COM CUSIP 37940X102 1 700 00 32 0100000		0 00	54,417 00	48 088 98	8 348 02	0 00	8 348 02
GRIFFON CORP COM CUSIP 398433102 6 000 00 13 6200000		0 00	81 720 00	79 893 20	1 726 80	0 00	1,726 80
GTECH HLDGS CORP COM CUSIP 400518108 6,100 00 27 8600000		0 00	169 848 00	116 810 69	53 335 31	0 00	53,335 31
HANGER ORTHOPEDIC GROUP INC COM NEW CUSIP 41043F208 1 700 00 13 1500000		0 00	22,355 00	29 053 50	- 6 698 50	0 00	6 698 50
HARLAND JOHN H CO COM CUSIP 412693103 4,500 00 22 1300000		0 00	89,565 00	120,272 04	- 20 687 04	0 00	- 20 687 04
HOLLYWOOD ENTMT CORP COM CUSIP 436141105 4 800 00 15 1000000		0 00	72,480 00	66,183 88	6,286 14	0 00	6,286 14
HON INDS INC COM CUSIP 438092108 2 100 00 28 2800000		0 00	59 388 00	58,585 50	2 802 50	0 00	2 802 50
HOTELS COM CL A CUSIP 44147T108 800 00 54 6300000		0 00	43 704 00	49,389 04	- 5,685 04	0 00	- 5 685 04
HSTN EXPL CO COM CUSIP 442120101 2 600 00 30 6000000		0 00	79 560 00	77,643 48	1 916 54	0 00	1,916 54
HUDSON UTD BANCORP COM STK NPV CUSIP 444185104 4 100 00 31 1000000		0 00	127 510 00	118 784 58	10 715 42	0 00	10 715 42
HUGHES SUP INC COM CUSIP 444482103 2 500 00 27 3200000		0 00	68 300 00	71,134 95	- 2 834 95	0 00	- 2 834 95

Portfolio Statement

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Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

Asset Detail - Base Currency

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Description/Asset ID		Unrealized gain/loss					
Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
Equities							
Common stock							
IDEXX LABS INC	CUSIP 45168D104						
4 800 00	32 8500000	0 00	157,880 00	140,001 08	17,678 92	0 00	17 678 92
IMATION CORP COM	CUSIP 45245A107						
1 800 00	35 0800000	0 00	66 652 00	63,897 49	2 754 51	0 00	2 754 51
IMPAC MTG HLDGS INC COM	CUSIP 45254P102						
6,200 00	11 5000000	2 978 00	71,300 00	70 089 48	1,210 54	0 00	1,210 54
INTEGRATED CIRCUIT SYS INC COM NEW COM STK	CUSIP 45811K208						
2,800 00	18 2500000	0 00	51 100 00	49 269 08	1 830 92	0 00	1,830 92
INTER TEL INC COM	CUSIP 458372109						
5,400 00	20 9100000	182 00	112 914 00	129,532 12	- 18,618 12	0 00	- 18 618 12
INTERSTATE BAKERIES CORP DEL COM NEW	CUSIP 46072H108						
2,200 00	15 2500000	0 00	33 550 00	58 534 94	- 22 984 94	0 00	22 984 94
INTL RECTIFIER CORP COM	CUSIP 460254105						
2,500 00	18 4600000	0 00	48,150 00	47,552 47	- 1,402 47	0 00	- 1 402 47
JO-ANN STORES INC CL A	CUSIP 47758P109						
2,100 00	22 9700000	0 00	48 237 00	51 158 94	- 2 921 94	0 00	- 2 821 94
JOHN NUVEEN CO CL A	CUSIP 478035108						
3,300 00	25 3500000	0 00	93,655 00	74 650 00	9,005 00	0 00	9 005 00
J2 GLOBAL COMMUNICATONS INC COM NEW	CUSIP 48826E205						
3,000 00	19 0400000	0 00	57,120 00	61 722 98	- 4,602 98	0 00	- 4 602 98
LANDSTAR SYS INC COM	CUSIP 515098101						
1 500 00	58 3600000	0 00	87 540 00	74 687 22	12 872 78	0 00	12 872 78
LENNOX INTL INC COM	CUSIP 528107107						
0 00	12 5500000	418 00	0 00	0 00	0 00	0 00	0 00
M / I SCHOTTENSTEIN HOMES INC NEW COM	CUSIP 55305B101						
1,200 00	27 8000000	30 00	33,380 00	35,171 04	- 1 811 04	0 00	- 1,811 04
MACERICH CO COM	CUSIP 554382101						
2 500 00	30 7500000	0 00	78,975 00	76,384 71	510 29	0 00	510 29
MADDEN STEVEN LTD COM	CUSIP 558269108						
2,700 00	18 0700000	0 00	48,789 00	48,088 08	700 92	0 00	700 92

Portfolio Statement

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Account number: 2613765
 Account Name: FREEDOM FORUM INC-BATTERYM-SL

Asset Detail - Base Currency

Unrealized gain/loss _____

Description/Asset ID	Shares/PAR Value	Local market price	Accrued Income/expense	Market value	Cost	Market	Translation	Total
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Equities

Common stock

MENTOR CORP COM CUSIP 587188103	3 000 00	38 500000	0 00	115 500 00	88 885 87	18 814 13	0 00	16,814 13
MEREDITH CORP COM CUSIP 588433101	1,200 00	41 110000	0 00	49 332 00	54 413 04	- 5 081 04	0 00	- 5 081 04
METHODE ELECTRS INC CL A CUSIP 591520200	3 100 00	10 870000	0 00	34,007 00	31,328 47	2 880 53	0 00	2 880 53
MOTHERS WK INC COM CUSIP 618903107	1 300 00	35 230000	0 00	45,789 00	44,234 04	1 564 86	0 00	1 564 96
NATIONAL-OILWELL INC COM CUSIP 637071101	3,200 00	21 840000	0 00	69,888 00	80 287 56	8 600 44	0 00	8 800 44
NATL HLTH INVS INC COM CUSIP 6383D104	4 100 00	16 080000	1,435 00	65 828 00	63,352 00	2,576 00	0 00	2,576 00
NEWFIELD EXPLORATION CUSIP 651280108	2 500 00	38 050000	0 00	80 125 00	83,695 95	6 429 05	0 00	6 429 05
NJ RES CORP COM CUSIP 646025108	2 100 00	31 590000	651 00	66 339 00	68 754 80	- 415 80	0 00	- 415 80
NOVASTAR FINL INC COM CUSIP 668847400	2,100 00	31 030000	3 360 00	65 163 00	48,088 99	17,084 01	0 00	17 084 01
NU SKIN ENTERPRISES INC CL A CUSIP 67018T105	4 100 00	11 870000	0 00	49,077 00	50 228 05	- 1 152 05	0 00	- 1 152 05
OCEANERING INTL INC COM CUSIP 67532102	2,200 00	24 740000	0 00	54 428 00	53 808 48	519 52	0 00	519 52
OSHKOSH TRUCK CORP COM CUSIP 68823201	1 100 00	61 500000	0 00	67,650 00	62 181 68	5 458 31	0 00	5 458 31
OSI SYS INC COM CUSIP 671044105	2,100 00	16 880000	0 00	35,658 00	32,655 00	3,003 00	0 00	3 003 00
OVERTURE SVCS INC COM STK CUSIP 69038R100	2 800 00	27 310000	0 00	78,189 00	60 813 98	18 285 04	0 00	18 285 04
OWENS ILL COM NEW CUSIP 690768403	4 300 00	14 580000	0 00	62,684 00	50 781 04	11,902 88	0 00	11,902 98

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
PAC SUNWEAR CAL INC COM CUSIP 694873100 3,150 00 17 8900000		0 00	55 723 50	54,627 09	1,098 41	0 00	1 098 41
PATINA OIL & GAS CORP COM CUSIP 703224105 2 300 00 31 8500000		0 00	72,795 00	65,982 04	6,812 98	0 00	6 812 98
PAXAR CORP COM CUSIP 704227107 4 000 00 14 7500000		0 00	58,000 00	63,689 48	- 4,689 48	0 00	- 4 689 48
PEP BOYS-MANNY MOE & JACK COM CUSIP 713278109 7,300 00 11 6000000		0 00	84 680 00	103 821 95	- 19,141 85	0 00	- 19 141 85
PERRIGO CO COM CUSIP 714280103 2,200 00 12 1500000		0 00	28 730 00	28 244 04	- 1 514 04	0 00	1,514 04
PITTSTON BRINKS GROUP COM CUSIP 725701108 4,100 00 18 4800000		0 00	75 768 00	90 468 78	- 14,700 78	0 00	- 14,700 78
POLO RALPH LAUREN CORP CL A CUSIP 731572103 2,100 00 21 7600000		0 00	45,688 00	46 404 33	- 708 33	0 00	- 708 33
PORT FINL CORP COM CUSIP 734118100 1 700 00 44 8200000		0 00	75,854 00	65 781 49	10 062 51	0 00	10 062 51
QLOGIC CORP COM CUSIP 747277101 1 800 00 34 5100000		0 00	62,118 00	62 698 88	- 578 88	0 00	- 578 88
QUANEX CORP COM CUSIP 747820102 2 600 00 33 5000000		0 00	87,100 00	102 329 08	- 15 229 08	0 00	- 15 229 08
R H DONNELLEY CORP COM NEW CUSIP 74955W307 1 700 00 29 3100000		0 00	49,827 00	43,110 81	6,716 19	0 00	6,716 19
REEBOK INTL COM CUSIP 758110100 1 800 00 29 4000000		0 00	55 860 00	47 081 53	8,768 47	0 00	8 768 47
REGIS CORP MINN COM CUSIP 758832107 2,400 00 25 8900000		0 00	62 378 00	58 503 60	3 872 40	0 00	3 872 40
RESPIRONICS INC COM CUSIP 781230101 3 300 00 30 4310000		0 00	100 422 30	112,338 06	- 11,915 78	0 00	- 11,915 78
ROADWAY CORPORATION CUSIP 788742107 2,800 00 38 8100000		0 00	108,748 00	67 730 43	39 018 57	0 00	39 018 57

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
RPM INTL INC CUSIP 749685103 3 800 00	15 2800000	0 00	59 592 00	57,869 09	1 722 91	0 00	1 722 91
RYANS FAMILY STEAK HSES INC COM CUSIP 783519101 4,600 00	11 3500000	0 00	52 210 00	57 628 84	- 5,418 84	0 00	- 5 418 84
RYLAND GROUP INC COM CUSIP 783784103 2 800 00	33 3500000	0 00	96 715 00	124 955 49	- 28,240 49	0 00	- 28 240 49
S FINL GROUP INC COM CUSIP 837841105 1 800 00	20 6600000	0 00	37,188 00	37 834 92	- 646 92	0 00	646 92
SCHULMAN A INC COM CUSIP 808194104 3,700 00	18 6100000	0 00	68 857 00	71,855 42	- 2 898 42	0 00	- 2 898 42
SICOR INC COM CUSIP 825848108 7 700 00	15 8500000	0 00	122,045 00	127,733 27	- 5 688 27	0 00	5 688 27
SIERRA HLTH SVCS INC COM CUSIP 828322109 4 900 00	12 0100000	0 00	58,849 00	84 328 08	- 35 479 08	0 00	- 35 479 08
SILGAN HLDGS INC COM CUSIP 827048109 2 400 00	24 8800000	0 00	59,232 00	76 413 06	- 17 181 06	0 00	- 17,181 06
STAGE STORES INC COM NEW CUSIP 85254C305 2 000 00	21 0400000	0 00	42,080 00	52,585 84	- 10,505 84	0 00	- 10,505 84
STATEN IS BANCORP INC COM CUSIP 857550107 4,000 00	20 1400000	0 00	80 560 00	85 585 84	14 974 06	0 00	14 974 06
STORAGE TECH CORP COM (NEW) CUSIP 882111200 3,800 00	21 4200000	0 00	81,398 00	66 998 84	14 397 08	0 00	14 397 08
SYBASE INC COM CUSIP 871130100 10 200 00	13 4000000	0 00	138 680 00	138,574 03	- 2 894 03	0 00	2 894 03
TELEDYNE TECHNOLOGIES INC COM CUSIP 879380105 3,100 00	15 6800000	0 00	48,608 00	46,898 48	1 711 51	0 00	1 711 51
THORNBURG MTG INC COM CUSIP 885218107 6,300 00	20 1000000	3 685 50	128 630 00	124 583 72	2 046 28	0 00	2 046 28
TORO CO COM CUSIP 891092108 1,100 00	63 8000000	132 00	70,290 00	61,823 24	8 466 76	0 00	8 466 76

Portfolio Statement

31 DEC 2002

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

Asset Detail - Base Currency

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Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Equities							
Common stock							
TRIMBLE NAV LTD COM CUSIP 896239100 3,700 00 12 4800000		0 00	46,213 00	46,586 32	- 383 32	0 00	- 383 32
TRUSTMARK CORP COM CUSIP 898402102 1,600 00 23 7300000		0 00	37,868 00	37,975 36	- 7 36	0 00	- 7 36
UGI CORP NEW COM CUSIP 802881105 2,700 00 37 3800000		1 113 75	100,853 00	95 892 06	4 960 94	0 00	4 960 94
UICI COM CUSIP 802737105 2,900 00 15 5500000		0 00	45,095 00	52 609 48	- 7,514 48	0 00	- 7 514 48
VALMONT INDS INC COM CUSIP 820253101 2,400 00 19 4000000		180 00	46,560 00	57,370 49	- 10,810 49	0 00	- 10 810 49
WASH FED INC COM CUSIP 838824109 4,900 00 24 8500000		1,127 00	121,765 00	125,662 92	- 3,897 92	0 00	- 3 897 92
WATTS INDS INC CL A CUSIP 842749102 2 100 00 15 7400000		0 00	33,054 00	37,884 00	- 4,830 00	0 00	- 4,830 00
WEBSense INC COM STK ISIN# US9476841082 CUSIP 947684108 4,600 00 21 3810000		0 00	88,260 60	88,275 89	9 984 71	0 00	9,884 71
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP 847890109 3,600 00 34 8000000		0 00	125 280 00	136,598 98	- 11,318 98	0 00	- 11 318 98
WSFS FINL CORP COM CUSIP 828328102 3 000 00 32 9700000		0 00	88 810 00	88 654 59	12 255 41	0 00	12 255 41
ZORAN CORP COM CUSIP 88975F101 3 700 00 14 0700000		0 00	52 059 00	40 088 02	11,970 98	0 00	11,970 98
Total USD		20,738 25	8,830,108 00	8,936,655 61	- 106,547 61	0 00	- 106,547 61
Total United States		20,738 25	8,830,108 00	8,936,655 61	- 106,547 61	0 00	- 106,547 61
Total Common Stock							
427,850 00		20,802 40	9,280,291 00	9,414,320 71	- 134,029 71	0 00	- 134,029 71
Total Equities							
427,850 00		20,802 40	8,280,291 00	9,414,320 71	- 134,029 71	0 00	- 134,029 71

Portfolio Statement

31 DEC 2002

Account Name *FREEDOM FORUM INC-BATTERYM-SL
 Account number 2813765

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◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Cash and Cash Equivalents							
Short term investment funds							
USD - United States dollar	1 0000000	85 42	89 447 62	89 447 62	0 00	0 00	0 00
Total short term investment funds - all currencies		85 42	89,447 62	89,447 62	0 00	0 00	0 00
Total short term investment funds - all countries		85 42	89,447 62	89,447 62	0 00	0 00	0 00
Total Short Term Investment Funds		89,447 62	89,447 62	89,447 62	0 00	0 00	0 00
Total Cash and Cash Equivalents		89,447 62	89,447 62	89,447 62	0 00	0 00	0 00
Total	517,297 62	20,887 82	9,389,738 62	9,503,768.33	- 134,029.71	0.00	- 134,029.71

Portfolio Statement

31 DEC 02

Account number 2613765
 Account Name *FREEDOM FORUM INC-BATTERYM-SL

Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
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Other Pending Transactions

United States dollar

Equities

Common stock

31 Dec 02	United States	Cash pending	PAC SUNWEAR CAL INC COM	1 050 00	0 00	0 00	0 00
30 Dec 02		Shares not delivered	CUSIP 894873100				
Total common stock					0 00	0 00	0 00
Total equities					0 00	0 00	0 00
Total United States dollar					0 00	0 00	0 00
Total other pending transactions					0 00	0 00	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2813765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Investment Transaction Summary

Asset type	Transaction amount		Cost	Market	Realized gain/loss Translation	Total
	Principal	Accrued Interest				
<i>Purchases</i>						
Equities						
Common stock	- 3,659,763 70	000	3,659,763 70	0 00	0 00	0 00
Total equities	- 3,659,763 70	000	3,659,763 70	0 00	0 00	0 00
Total purchases	- 3,659,763 70	000	3,659,763 70	0 00	0 00	0 00
<i>Sales</i>						
Equities						
Common stock	3,578,007 45	000	- 4,092,708 57	518,701 12	0 00	- 518,701 12
Total equities	3,578,007 45	000	- 4,092,708 57	- 518,701 12	0 00	- 518,701 12
Total sales	3,578,007 45	000	- 4,092,708 57	- 518,701 12	0 00	- 518,701 12
Total	- 83,758 25	000	- 432,944 87	- 518,701 12	0 00	- 518,701,12

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613769
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Purchases

Equities

Common stock

Bermuda - USD

25 Sep 02	IPC HLDGS LTD	3,200 000	- 91,705 92	000	91 705 92	0 00	0 00	0 00
30 Sep 02	CUSIP G4933P101							
Settled	JEFFERIES & COMPANY / 86 00	28 628 100						
7 Oct 02	MARVELL TECH GROUP MARVELL TECH GROUP	2 700 000	- 37,364 49	000	37 364 49	0 00	0 00	0 00
10 Oct 02	INC							
Settled	CUSIP G5876H105 LYNCH JONES & RYAN / 135 00	13 788 700						
14 Oct 02	MARVELL TECH GROUP MARVELL TECH GROUP	200,000	- 2,340 00	000	2,340 00	0 00	0 00	0 00
17 Oct 02	INC							
Settled	CUSIP G5876H105 LYNCH JONES & RYAN / 10 00	11 650 000						
12 Dec 02	MONTPELIER RE HOLDINGS LTD COM	1 300 000	- 37 537 11	000	37,537 11	0 00	0 00	0 00
17 Dec 02	CUSIP G62185106							
Settled		28 844 700						
28 Oct 02	PLATINUM UNDERWRITERS HLDGS INC COM	400 000	- 9 000 00	000	9,000 00	0 00	0 00	0 00
1 Nov 02	USD0 01							
Settled	CUSIP G7127P100 GOLDMAN SACHS & COMPANY	22 500 000						
Total Bermuda - USD			- 177,847 52	000	177,847 52	0 00	0 00	0 00

Canada - USD

5 Nov 02	OPEN TEXT CORP COM	1,500 000	- 38,285 25	000	38 285 25	0 00	0 00	0 00
8 Nov 02	CUSIP 683715106							
Settled	BANC AMERICA SECUR MONTGOMERY DIV / 30 00	25 503 500						
13 Nov 02	OPEN TEXT CORP COM	200 000	- 4,802 34	000	4,802 34	0 00	0 00	0 00
18 Nov 02	CUSIP 683715106							
Settled	INVESTMENT TECHNOLOGY GROUP INC / 3 00	24 488 700						
Total Canada - USD			- 43,187 59	000	43,187 59	0 00	0 00	0 00

Cayman Islands - USD

18 Sep 02	FRESH DEL MONTE PRODUCE INC COM STK	300 000	- 7,624 50	000	7,624 50	0 00	0 00	0 00
18 Sep 02	CUSIP G36738105							
Settled	CREDIT SUISSE FIRST BOSTON CORPORATION / 10 50	25 380 000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
17 Sep 02 20 Sep 02 Settled	FRESH DEL MONTE PRODUCE INC COM STK CUSIP G36738105 GOLDMAN SACHS & COMPANY / 21 00	700 000 25 590000	- 17,934 00	000	17,934 00	0 00	0 00	0 00
19 Sep 02 24 Sep 02 Settled	FRESH DEL MONTE PRODUCE INC COM STK CUSIP G36738105 FIDELITY CAPITAL MARKETS / 3 00	100 000 23 740000	- 2 377 00	000	2 377 00	0 00	0 00	0 00
Total Cayman Islands - USD			- 27,935 50	000	27,935 50	0 00	0 00	0 00
United States - USD								
3 Oct 02 8 Oct 02 Settled	##CHELSEA PPTY GROUP INC COM REF # 2123884 CUSIP 163421100 LYNCH JONES & RYAN / 65 00	1,300 000 33 466800	- 43 571 87	000	43,571 87	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	##CHELSEA PPTY GROUP INC COM REF # 2123884 CUSIP 163421100 LYNCH JONES & RYAN / 30 00	800 000 31 260000	- 18,786 00	000	18,786 00	0 00	0 00	0 00
18 Sep 02 19 Sep 02 Settled	##THORNBURG MTG INC COMDO NOT USE SEE SEC 2863280 CUSIP 885218107 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00	300 000 18 496500	- 5,860 85	000	5 860 85	0 00	0 00	0 00
18 Sep 02 23 Sep 02 Settled	##THORNBURG MTG INC COMDO NOT USE SEE SEC 2863280 CUSIP 885218107 ROCHDALE SECURITIES CORPORATION / 7 00	200 000 18 275100	- 3 862 02	000	3 862 02	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 LYNCH JONES & RYAN / 25 00	500 000 37 090000	- 18 570 00	000	18,570 00	0 00	0 00	0 00
15 Oct 02 18 Oct 02 Settled	#REORG/MERIDAN MED TECHNOLOGIES INC CASHMERGER EFF 1/9/03 CUSIP 589658103 LYNCH JONES & RYAN / 5 00	100 000 37 180000	- 3 721 00	000	3 721 00	0 00	0 00	0 00
31 Oct 02 5 Nov 02 Settled	ACTIVISION INC NEW COM NEW CUSIP 004930202 UBS WARBURG LLC / 64 00	1,600 000 20 522900	- 32,900 64	000	32,900 64	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 013765
 Account Name: FREEDOM FORUM INC-BATTERYM-SL

Investment Transaction Detail

Trade date Security description Trade Status Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
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Realized gain/loss

Purchases

Equities

3 Oct 02	AGL RES INC COM	CUSIP 001204108	2 100 000	- 47 937 88	000	47 937 88	0.00	0.00	0.00	0.00	0.00	0.00
8 Oct 02	LYNCH JONES & RYAN / 105 00	CUSIP 001204108	22 777 800	- 15 528 98	000	15 528 98	0.00	0.00	0.00	0.00	0.00	0.00
7 Oct 02	AGL RES INC COM	CUSIP 001204108	700 000	- 15 528 98	000	15 528 98	0.00	0.00	0.00	0.00	0.00	0.00
10 Oct 02	LYNCH JONES & RYAN / 35 00	CUSIP 001204108	22 131 400	- 4 138 00	000	4 138 00	0.00	0.00	0.00	0.00	0.00	0.00
18 Sep 02	ALBANY INTL CORP NEW CL A	CUSIP 012348108	200 000	- 4 138 00	000	4 138 00	0.00	0.00	0.00	0.00	0.00	0.00
23 Sep 02	ROCHDALE SECURITIES CORPORATION / 8 00	CUSIP 012348108	20 650 000	- 1 878 00	000	1 878 00	0.00	0.00	0.00	0.00	0.00	0.00
22 Oct 02	ALBANY INTL CORP NEW CL A	CUSIP 012348108	100 000	- 1 878 00	000	1 878 00	0.00	0.00	0.00	0.00	0.00	0.00
25 Oct 02	LYNCH JONES & RYAN / 5 00	CUSIP 012348108	18 730 000	- 57,382 04	000	57,382 04	0.00	0.00	0.00	0.00	0.00	0.00
3 Oct 02	AMERIGROUP CORP COM	CUSIP 030737102	1,800 000	- 57,382 04	000	57,382 04	0.00	0.00	0.00	0.00	0.00	0.00
8 Oct 02	LYNCH JONES & RYAN / 80 00	CUSIP 030737102	31 817 800	- 2,897 00	000	2 897 00	0.00	0.00	0.00	0.00	0.00	0.00
18 Sep 02	AMERN AXLE & MFG HOLDINGS INC	CUSIP 024081103	100 000	- 25 825 70	000	25 825 70	0.00	0.00	0.00	0.00	0.00	0.00
3 Oct 02	GOLDMAN SACHS & COMPANY / 38 00	CUSIP 02744P101	14 216 500	- 55,405 00	000	55,405 00	0.00	0.00	0.00	0.00	0.00	0.00
24 Oct 02	ANGELICA CORP COM STK	CUSIP 034683104	2 500 000	- 21,870 00	000	21 870 00	0.00	0.00	0.00	0.00	0.00	0.00
28 Oct 02	LYNCH JONES & RYAN / 125 00	CUSIP 034683104	22 112 000	- 7,244 00	000	7,244 00	0.00	0.00	0.00	0.00	0.00	0.00
9 Sep 02	ANALY MTG MGMT INC COM	CUSIP 035710409	1 100 000	- 7,889 84	000	7 889 84	0.00	0.00	0.00	0.00	0.00	0.00
12 Sep 02	UBS WARBURG LLC / 44 00	CUSIP 035710409	19 660 000	- 7,889 84	000	7 889 84	0.00	0.00	0.00	0.00	0.00	0.00
16 Sep 02	ANALY MTG MGMT INC COM	CUSIP 035710409	400 000	- 7,244 00	000	7,244 00	0.00	0.00	0.00	0.00	0.00	0.00
16 Sep 02	CREDIT SUISSE FIRST BOSTON CORPORATION / 18 00	CUSIP 035710409	18 684 600	- 400 000	000	400 000	0.00	0.00	0.00	0.00	0.00	0.00
18 Sep 02	ANALY MTG MGMT INC COM	CUSIP 035710409	400 000	- 18 080 000	000	18 080 000	0.00	0.00	0.00	0.00	0.00	0.00
23 Sep 02	ROCHDALE SECURITIES CORPORATION / 12 00	CUSIP 035710409	18 080 000	- 400 000	000	400 000	0.00	0.00	0.00	0.00	0.00	0.00

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
18 Sep 02 19 Sep 02 Settled	ANWORTH MTG AST CORP COM CUSIP 037347101 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 00	300 000	- 4,087 44	000	4 087 44	0 00	0 00	0 00	0 00
18 Sep 02 23 Sep 02 Settled	ANWORTH MTG AST CORP COM CUSIP 037347101 ROCHDALE SECURITIES CORPORATION / 3 50	100 000	- 1,324 51	000	1 324 51	0 00	0 00	0 00	0 00
18 Dec 02 24 Dec 02 Settled	APRIA HEALTHCARE GROUP INC COM CUSIP 037933108 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 50	500 000	- 10 890 30	000	10 890 30	0 00	0 00	0 00	0 00
10 Dec 02 13 Dec 02 Settled	ARTISAN COMPONENTS INC COM CUSIP 042923102 ROCHDALE SECURITIES CORPORATION	2,200 000	- 38,501 22	000	38 501 22	0 00	0 00	0 00	0 00
12 Dec 02 17 Dec 02 Settled	ARTISAN COMPONENTS INC COM CUSIP 042923102 JEFFERIES & COMPANY / 31 50	800 000	- 16,233 21	000	16,233 21	0 00	0 00	0 00	0 00
10 Dec 02 13 Dec 02 Settled	AVOCENT CORP COM CUSIP 053893103 ROCHDALE SECURITIES CORPORATION	1,200 000	- 29 855 84	000	29 855 84	0 00	0 00	0 00	0 00
13 Nov 02 18 Nov 02 Settled	BANTA CORP COM CUSIP 066821109 JEFFERIES & COMPANY / 10 50	300 000	- 8 862 29	000	8 862 29	0 00	0 00	0 00	0 00
30 Sep 02 3 Oct 02 Settled	BENCHMARK ELECTRS INC COM CUSIP 08160H101 GOLDMAN SACHS & COMPANY / 40 00	2 000 000	- 41,474 00	000	41,474 00	0 00	0 00	0 00	0 00
3 Oct 02 8 Oct 02 Settled	BENCHMARK ELECTRS INC COM CUSIP 08160H101 LYNCH JONES & RYAN / 15 00	300 000	- 6 230 01	000	6 230 01	0 00	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	BENCHMARK ELECTRS INC COM CUSIP 08160H101 LYNCH JONES & RYAN / 10 00	200 000	- 3 462 00	000	3 462 00	0 00	0 00	0 00	0 00
22 Oct 02 25 Oct 02 Settled	BENCHMARK ELECTRS INC COM CUSIP 08160H101 LYNCH JONES & RYAN / 10 00	200 000	- 4,105 00	000	4 105 00	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Number 13765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
30 Sep 02 3 Oct 02 Settled	BOK FINL CORP COM NEW CUSIP 05581Q201 CREDIT SUISSE FIRST BOSTON CORPORATION / 12 50	500 000 31 498000	- 15 781 50	000	15,781 50	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	BOK FINL CORP COM NEW CUSIP 05581Q201 LYNCH JONES & RYAN / 20 00	400 000 28 720000	- 11,508 00	000	11,508 00	0 00	0 00	0 00
13 Nov 02 18 Nov 02 Settled	BOK FINL CORP COM NEW CUSIP 05581Q201 CREDIT SUISSE FIRST BOSTON CORPORATION / 10 00	400 000 30 858300	- 12,353 32	000	12 353 32	0 00	0 00	0 00
17 Sep 02 20 Sep 02 Settled	BORG WARNER INC COM CUSIP 099724 108 GOLDMAN SACHS & COMPANY / 3 00	100 000 57 980000	- 5,801 00	000	5 801 00	0 00	0 00	0 00
12 Nov 02 15 Nov 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 GOLDMAN SACHS & COMPANY / 59 50	1 700 000 13 374100	- 22,785 47	000	22 785 47	0 00	0 00	0 00
13 Nov 02 18 Nov 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 INVESTMENT TECHNOLOGY GROUP INC / 8 00	400 000 13 104500	- 5,247 80	000	5,247 80	0 00	0 00	0 00
15 Nov 02 20 Nov 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 LEHMAN BROTHERS INC / 3 00	100 000 12 886000	- 1,299 60	000	1,299 60	0 00	0 00	0 00
19 Nov 02 22 Nov 02 Settled	BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105 CANTOR FITZGERALD & CO / 68 50	1,800 000 12 858900	- 24 688 41	000	24 688 41	0 00	0 00	0 00
18 Sep 02 24 Sep 02 Settled	CATELLUS DEV CORP CUSIP 149111108 FIDELITY CAPITAL MARKETS / 8 00	200 000 18 783800	- 3 758 72	000	3 758 72	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	CENT PKG CORP COM CUSIP 154785109 LYNCH JONES & RYAN / 30 00	800 000 18 898700	- 12 028 02	000	12 028 02	0 00	0 00	0 00
19 Sep 02 24 Sep 02 Settled	CHARLES RIV LAB INTL INC COM ISIN CUSIP 159884107 FIDELITY CAPITAL MARKETS / 8 00	300 000 38 321200	- 11,505 36	000	11,505 36	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued interest	Cost	Market	Translation	
Purchases								
Equities								
10 Dec 02 13 Dec 02 Settled	CHATTEM INC COM CUSIP 182458107 ROCHDALE SECURITIES CORPORATION	400 000 20 325300	- 8,130 12	000	8,130 12	0 00	0 00	0 00
10 Dec 02 13 Dec 02 Settled	CHECKPOINT SYS INC CUSIP 182825103 MORGAN STANLEY & CO INC / 72 00	3,600 000 10 939200	- 38,453 12	000	38,453 12	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	CHELSEA PROPERTY GROUP INC COM STK USD 0 01 CUSIP 163421100 LYNCH JONES & RYAN / 5 00	100 000 31 430000	- 3,148 00	000	3,148 00	0 00	0 00	0 00
23 Oct 02 28 Oct 02 Settled	CHELSEA PROPERTY GROUP INC COM STK USD 0 01 CUSIP 163421100 LYNCH JONES & RYAN / 10 00	200 000 31 480000	- 6,302 00	000	6,302 00	0 00	0 00	0 00
28 Oct 02 31 Oct 02 Settled	COMPUCOM SYS INC COM CUSIP 204780100 LYNCH JONES & RYAN / 200 00	4,000 000 5 289700	- 21,358 80	000	21,358 80	0 00	0 00	0 00
28 Nov 02 2 Dec 02 Settled	COMPUTER NETWORK TECH CORP COM CUSIP 204925101 LYNCH JONES & RYAN / 300 00	6 000 000 8 119400	- 49 016 40	000	49 016 40	0 00	0 00	0 00
18 Sep 02 19 Sep 02 Settled	COMWLTH TEL ENTERPRISES INC NEW COM CUSIP 203349105 BEAR STEARNS, SECURITIES CORP	100 000 37 153000	- 3 715 30	000	3 715 30	0 00	0 00	0 00
18 Sep 02 19 Sep 02 Settled	DELPHI FINL GROUP INC CL A CUSIP 247131105 CREDIT SUISSE FIRST BOSTON CORPORATION / 4 00	100 000 38 878900	- 3,871 89	000	3 871 89	0 00	0 00	0 00
18 Sep 02 23 Sep 02 Settled	DELPHI FINL GROUP INC CL A CUSIP 247131105 ROCHDALE SECURITIES CORPORATION / 3 00	100 000 38 530000	- 3 858 00	000	3,858 00	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	EMULEX CORP COM NEW CUSIP 292475209 LYNCH JONES & RYAN / 130 00	2,600 000 8 440800	- 22,076 08	000	22 076 08	0 00	0 00	0 00
25 Oct 02 30 Oct 02 Settled	EMULEX CORP COM NEW CUSIP 292475209 LYNCH JONES & RYAN / 15 00	300 000 16 840000	- 5,087 00	000	5 087 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 013765
 Account Name: FREEDOM FORUM INC-BATTERY-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Trade status Settle date

Realized gain/loss

Purchases

Equities

16 Sep 02	ENDO PHARMACEUTICALS HLDGS INC COM	CUSIP 20264F205	9 298 80	000	9 298 80	- 9 298 80	000	000	000	000	000	000	000	000	000
18 Sep 02	ENDO PHARMACEUTICALS HLDGS INC COM	CUSIP 20264F205	9 298 80	000	9 298 80	- 9 298 80	000	000	000	000	000	000	000	000	000
13 Dec 02	ROCHALE SECURITIES CORPORATION	CUSIP 20264F205	12 855 20	000	12 855 20	- 12 855 20	000	000	000	000	000	000	000	000	000
10 Dec 02	ENDO PHARMACEUTICALS HLDGS INC COM	CUSIP 20264F205	12 855 20	000	12 855 20	- 12 855 20	000	000	000	000	000	000	000	000	000
3 Oct 02	ESTERLINE TECHNOLOGIES CORP COM STK	CUSIP 297425100	18 898 02	000	18 898 02	- 18 898 02	000	000	000	000	000	000	000	000	000
8 Oct 02	LYNCH JONES & RYAN / 55 00	CUSIP 297425100	17 128 20	000	17 128 20	- 17 128 20	000	000	000	000	000	000	000	000	000
18 Sep 02	EXPRESSJET HLDGS INC COM	CUSIP 30218U108	3 400 50	000	3 400 50	3 400 50	000	000	000	000	000	000	000	000	000
18 Sep 02	CREDIT SUISSE FIRST BOSTON CORPORATION / 10 50	CUSIP 30218U108	11 300 000	000	11 300 000	- 11 300 000	000	000	000	000	000	000	000	000	000
19 Sep 02	EXPRESSJET HLDGS INC COM	CUSIP 30218U108	6 800 40	000	6 800 40	- 6 800 40	000	000	000	000	000	000	000	000	000
24 Sep 02	FIDELITY CAPITAL MARKETS / 18 00	CUSIP 30218U108	11 304 000	000	11 304 000	- 11 304 000	000	000	000	000	000	000	000	000	000
3 Oct 02	FBR AST INVLT CORP COM STCK	CUSIP 30241E303	21 809 00	000	21 809 00	- 21 809 00	000	000	000	000	000	000	000	000	000
8 Oct 02	FBR AST INVLT CORP COM STCK	CUSIP 30241E303	700 000	000	700 000	- 700 000	000	000	000	000	000	000	000	000	000
24 Oct 02	FBR AST INVLT CORP COM STCK	CUSIP 30241E303	3 050 00	000	3 050 00	- 3 050 00	000	000	000	000	000	000	000	000	000
29 Oct 02	LYNCH JONES & RYAN / 5 00	CUSIP 30241E303	30 450 000	000	30 450 000	- 30 450 000	000	000	000	000	000	000	000	000	000
28 Oct 02	FISHER SCIENTIFIC INTL INC COM NEW	CUSIP 33803Z204	48 838 92	000	48 838 92	- 48 838 92	000	000	000	000	000	000	000	000	000
31 Oct 02	LYNCH JONES & RYAN / 85 00	CUSIP 33803Z204	28 737 600	000	28 737 600	- 28 737 600	000	000	000	000	000	000	000	000	000
13 Nov 02	FISHER SCIENTIFIC INTL INC COM NEW	CUSIP 33803Z204	8 630 48	000	8 630 48	- 8 630 48	000	000	000	000	000	000	000	000	000
18 Nov 02	JEFFRIES & COMPANY / 10 50	CUSIP 33803Z204	28 733 200	000	28 733 200	- 28 733 200	000	000	000	000	000	000	000	000	000
14 Oct 02	FL ROCK INDS INC COM	CUSIP 341140101	31 447 00	000	31 447 00	- 31 447 00	000	000	000	000	000	000	000	000	000
17 Oct 02	LYNCH JONES & RYAN / 50 00	CUSIP 341140101	31 397 000	000	31 397 000	- 31 397 000	000	000	000	000	000	000	000	000	000
15 Oct 02	FL ROCK INDS INC COM	CUSIP 341140101	13 354 00	000	13 354 00	- 13 354 00	000	000	000	000	000	000	000	000	000
18 Oct 02	LYNCH JONES & RYAN / 20 00	CUSIP 341140101	33 335 000	000	33 335 000	- 33 335 000	000	000	000	000	000	000	000	000	000
18 Sep 02	GAMESTOP CORP CL A	CUSIP 34488R101	2 028 00	000	2 028 00	- 2 028 00	000	000	000	000	000	000	000	000	000
24 Sep 02	FIDELITY CAPITAL MARKETS / 3 00	CUSIP 34488R101	20 250 000	000	20 250 000	- 20 250 000	000	000	000	000	000	000	000	000	000

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Purchases								
Equities								
11 Oct 02 17 Oct 02 Settled	GAMESTOP CORP CL A CUSIP 36488R101 LYNCH JONES & RYAN / 15 00	300 000 18 533300	- 5 574 89	000	5,574 99	0 00	0 00	0 00
10 Dec 02 13 Dec 02 Settled	GAMESTOP CORP CL A CUSIP 36488R101 MORGAN STANLEY & CO INC / 12 00	600 000 18 348100	- 11 020 88	000	11 020 88	0 00	0 00	0 00
30 Oct 02 4 Nov 02 Settled	GLOBAL IMAGING SYS INC COM CUSIP 37934A100 BEAR, STEARNS, SECURITIES CORP / 75 00	2 500 000 18 887600	- 47 568 00	000	47 568 00	0 00	0 00	0 00
31 Oct 02 5 Nov 02 Settled	GLOBAL IMAGING SYS INC COM CUSIP 37934A100 FIDELITY CAPITAL MARKETS / 52 00	1,300 000 18 881500	- 24,571 95	000	24,571 95	0 00	0 00	0 00
30 Oct 02 4 Nov 02 Settled	GLOBAL PMTS INC COM CUSIP 37940X102 JEFFERIES & COMPANY / 51 00	1,700 000 27 069400	- 46 068 88	000	46 068 88	0 00	0 00	0 00
11 Dec 02 16 Dec 02 Settled	GRIFFON CORP COM CUSIP 398433102 LEHMAN BROTHERS INC / 150 00	6,000 000 13 307200	- 78 893 20	000	78 893 20	0 00	0 00	0 00
18 Sep 02 19 Sep 02 Settled	GTR BAY BANCORP COM CUSIP 381648102 BEAR, STEARNS, SECURITIES CORP	1,300 000 21 588800	- 28 085 44	000	28 065 44	0 00	0 00	0 00
3 Oct 02 8 Oct 02 Settled	GTR BAY BANCORP COM CUSIP 381648102 LYNCH JONES & RYAN / 60 00	1 200 000 18 231500	- 19,537 80	000	19,537 80	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	GTR BAY BANCORP COM CUSIP 381648102 LYNCH JONES & RYAN / 35 00	700 000 15 418600	- 10,828 02	000	10 828 02	0 00	0 00	0 00
31 Oct 02 5 Nov 02 Settled	HAWAIIAN ELEC INDS INC COM CUSIP 418870100 JEFFERIES & COMPANY / 6 00	300 000 47 700000	- 14,316 00	000	14,316 00	0 00	0 00	0 00
18 Sep 02 18 Sep 02 Settled	HOLLYWOOD ENTMT CORP COM CUSIP 438141105 BEAR, STEARNS, SECURITIES CORP	1 100 000 14 383200	- 15,789 52	000	15,789 52	0 00	0 00	0 00
18 Sep 02 23 Sep 02 Settled	HOLLYWOOD ENTMT CORP COM CUSIP 438141105 INSTINET / 12 00	300 000 14 077900	- 4 235 37	000	4,235 37	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Purchases									
Equities									
18 Sep 02 24 Sep 02 Settled	HOLLYWOOD ENTMT CORP COM CUSIP 436141105 BNY ESI SECURITIES CO / 3 00	100 000 14 280000	- 1,428 00	000	1 428 00	0 00	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	HON INDS INC COM CUSIP 438092108 LYNCH JONES & RYAN / 5 00	100 000 24 550000	- 2 460 00	000	2 460 00	0 00	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	HON INDS INC COM CUSIP 438092108 LYNCH JONES & RYAN / 5 00	100 000 24 250000	- 2 430 00	000	2 430 00	0 00	0 00	0 00	0 00
15 Oct 02 18 Oct 02 Settled	HON INDS INC COM CUSIP 438092108 LYNCH JONES & RYAN / 25 00	500 000 25 716000	- 12,883 00	000	12 883 00	0 00	0 00	0 00	0 00
28 Oct 02 31 Oct 02 Settled	HOTELS COM CL A CUSIP 44147T108 INVESTMENT TECHNOLOGY GROUP INC / 24 00	800 000 81 718800	- 49,398 04	000	49 398 04	0 00	0 00	0 00	0 00
18 Sep 02 24 Sep 02 Settled	IMPAC MTG HLDGS INC COM CUSIP 45254P102 FIDELITY CAPITAL MARKETS / 8 00	300 000 11 510000	- 3,482 00	000	3 482 00	0 00	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	IMPAC MTG HLDGS INC COM CUSIP 45254P102 CREDIT SUISSE FIRST BOSTON CORPORATION / 15 00	800 000 11 930000	- 7 173 00	000	7,173 00	0 00	0 00	0 00	0 00
30 Sep 02 3 Oct 02 Settled	IMPAC MTG HLDGS INC COM CUSIP 45254P102 GOLDMAN SACHS & COMPANY / 8 00	300 000 11 081400	- 3 330 42	000	3 330 42	0 00	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	IMPAC MTG HLDGS INC COM CUSIP 45254P102 LYNCH JONES & RYAN / 45 00	900 000 8 880000	- 8,918 00	000	8,918 00	0 00	0 00	0 00	0 00
18 Sep 02 18 Sep 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 BEAR, STEARNS SECURITIES CORP	1,300 000 27 581200	- 35 855 58	000	35,855 58	0 00	0 00	0 00	0 00
17 Sep 02 20 Sep 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 LEHMAN BROTHERS INC / 22 00	400 000 27 577200	- 11,052 88	000	11,052 88	0 00	0 00	0 00	0 00
18 Sep 02 23 Sep 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 INSTINET / 8 00	200 000 25 300500	- 5 068 10	000	5 068 10	0 00	0 00	0 00	0 00

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			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Equities									
19 Sep 02 24 Sep 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 BNY ESI SECURITIES CO / 13 00	200 000 24 001800	- 4,813 36	000	4 813 36	0 00	0 00	0 00	0 00
25 Oct 02 30 Oct 02 Settled	INTEGRATED CIRCUIT SYS INC COM NEW COM STK CUSIP 45811K208 LYNCH JONES & RYAN / 140 00	2 800 000 17 546100	- 48 289 08	000	48 289 08	0 00	0 00	0 00	0 00
25 Sep 02 30 Sep 02 Settled	INTERSTATE BAKERIES CORP DEL COM NEW CUSIP 46072H108 JEFFERIES & COMPANY / 68 00	2,200 000 25 667700	- 56,534 94	000	56 534 94	0 00	0 00	0 00	0 00
12 Nov 02 15 Nov 02 Settled	INTL RECTIFIER CORP COM CUSIP 460254105 MERRILL LYNCH PIERCE FENNER & SMITH / 63 00	2,100 000 18 765500	- 39 470 55	000	39 470 55	0 00	0 00	0 00	0 00
10 Dec 02 13 Dec 02 Settled	INTL RECTIFIER CORP COM CUSIP 460254105 MORGAN STANLEY & CO INC / 8 00	400 000 20 184800	- 8 081 82	000	8 081 82	0 00	0 00	0 00	0 00
9 Sep 02 12 Sep 02 Settled	IOMEGA CORP COM NEW CUSIP 482030305 BEAR, STEARNS, SECURITIES CORP / 18 00	900 000 12 781100	- 11,520 99	000	11,520 99	0 00	0 00	0 00	0 00
3 Oct 02 8 Oct 02 Settled	IOMEGA CORP COM NEW CUSIP 482030305 LYNCH JONES & RYAN / 85 00	1,700 000 10 252800	- 17,514 93	000	17 514 93	0 00	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	IOMEGA CORP COM NEW CUSIP 482030305 LYNCH JONES & RYAN / 5 00	100 000 8 880000	- 804 00	000	804 00	0 00	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	IOMEGA CORP COM NEW CUSIP 482030305 LYNCH JONES & RYAN / 55 00	1,100 000 8 850900	- 9,780 99	000	9,780 99	0 00	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	JO-ANN STORES INC CL A CUSIP 47758P109 LYNCH JONES & RYAN / 85 00	1,900 000 24 202600	- 48 079 84	000	48 079 84	0 00	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	JO-ANN STORES INC CL A CUSIP 47758P109 LYNCH JONES & RYAN / 5 00	100 000 24 250000	- 2,430 00	000	2 430 00	0 00	0 00	0 00	0 00

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 Trade date Status Broker/Commission Total

Realized gain/loss

Equities

24 Oct 02	Sold	JO ANN STORES INC CL A	CUSIP 47758P109	100 000	- 2,848 00	000	000	000	2 848 00	000	000	000
29 Oct 02	Sold	LYNCH JONES & RYAN / 5 00	CUSIP 46626E205	28 440000		000	000	000		000	000	000
8 Oct 02	Sold	J2 GLOBAL COMMUNICATIONS INC COM NEW	CUSIP 46626E205	2 000 000	- 40,122 00	000	000	000	40,122 00	000	000	000
11 Oct 02	Sold	LYNCH JONES & RYAN / 100 00	CUSIP 46626E205	20 011000		000	000	000		000	000	000
11 Oct 02	Sold	J2 GLOBAL COMMUNICATIONS INC COM NEW	CUSIP 46626E205	200 000	- 4 748 00	000	000	000	4,748 00	000	000	000
17 Oct 02	Sold	LYNCH JONES & RYAN / 10 00	CUSIP 46626E205	23 880000		000	000	000		000	000	000
14 Oct 02	Sold	J2 GLOBAL COMMUNICATIONS INC COM NEW	CUSIP 46626E205	100 000	- 2 528 00	000	000	000	2 528 00	000	000	000
17 Oct 02	Sold	LYNCH JONES & RYAN / 5 00	CUSIP 46626E205	25 230000		000	000	000		000	000	000
22 Oct 02	Sold	J2 GLOBAL COMMUNICATIONS INC COM NEW	CUSIP 46626E205	100 000	- 2,878 00	000	000	000	2 878 00	000	000	000
25 Oct 02	Sold	LYNCH JONES & RYAN / 5 00	CUSIP 46626E205	28 740000		000	000	000		000	000	000
10 Dec 02	Sold	J2 GLOBAL COMMUNICATIONS INC COM NEW	CUSIP 46626E205	600 000	- 11 847 88	000	000	000	11 847 88	000	000	000
13 Dec 02	Sold	ROCHDALE SECURITIES CORPORATION	CUSIP 46626E205	19 413300		000	000	000		000	000	000
18 Sep 02	Sold	LANDSTAR SYS INC COM	CUSIP 515088101	100 000	- 5 348 50	000	000	000	5,348 50	000	000	000
19 Sep 02	Sold	BEAR STEARNS SECURITIES CORP / 3 50	CUSIP 515088101	53 430000		000	000	000		000	000	000
12 Nov 02	Sold	M / I SCHOTTSTEIN HOMES INC NEW COM	CUSIP 55305B101	1,200 000	- 35 171 04	000	000	000	35 171 04	000	000	000
15 Nov 02	Sold	BEAR STEARNS SECURITIES CORP / 38 00	CUSIP 55305B101	28 278200		000	000	000		000	000	000
10 Dec 02	Sold	MADDEN STEVEN LTD COM	CUSIP 558268108	2 700 000	- 48 088 08	000	000	000	48 088 08	000	000	000
13 Dec 02	Sold	ROCHDALE SECURITIES CORPORATION	CUSIP 558268108	17 810400		000	000	000		000	000	000
18 Sep 02	Sold	MENTOR CORP COM	CUSIP 587188103	100 000	- 2,853 81	000	000	000	2 853 81	000	000	000
23 Sep 02	Sold	MENTOR CORP COM	CUSIP 587188103	100 000		000	000	000		000	000	000
18 Sep 02	Sold	INSTINET / 4 00	CUSIP 587188103	28 488100		000	000	000		000	000	000
19 Sep 02	Sold	MENTOR CORP COM	CUSIP 587188103	100 000	- 2 881 00	000	000	000	2 881 00	000	000	000
24 Sep 02	Sold	BNY ESI SECURITIES CO / 3 00	CUSIP 587188103	28 780000		000	000	000		000	000	000
18 Nov 02	Sold	MEREDITH CORP COM	CUSIP 588433101	1 200 000	- 54,413 04	000	000	000	54 413 04	000	000	000
21 Nov 02	Sold	ACCESS SECURITIES INC / 48 00	CUSIP 588433101	45 304200		000	000	000		000	000	000

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
16 Sep 02 19 Sep 02 Settled	NATIONAL-OILWELL INC COM CUSIP 837071101 CREDIT SUISSE FIRST BOSTON CORPORATION / 38 00	900 000 18 182200	- 17 308 88	000	17,308 88	0 00	0 00	0 00
23 Oct 02 28 Oct 02 Settled	NATL HLTH INVS INC COM CUSIP 83833D104 LYNCH JONES & RYAN / 125 00	2,500 000 15 286800	- 38,292 00	000	38 292 00	0 00	0 00	0 00
28 Oct 02 31 Oct 02 Settled	NATL HLTH INVS INC COM CUSIP 83833D104 LYNCH JONES & RYAN / 80 00	1,600 000 15 812500	- 25,080 00	000	25,080 00	0 00	0 00	0 00
18 Sep 02 18 Sep 02 Settled	NAUTILUS GROUP INC COM CUSIP 83910B102 CREDIT SUISSE FIRST BOSTON CORPORATION / 7 00	200 000 29 280000	- 5,883 00	000	5,883 00	0 00	0 00	0 00
15 Oct 02 18 Oct 02 Settled	NOVASTAR FINL INC COM CUSIP 668947400 LYNCH JONES & RYAN / 85 00	1,900 000 22 702100	- 43 228 88	000	43 228 88	0 00	0 00	0 00
22 Oct 02 25 Oct 02 Settled	NOVASTAR FINL INC COM CUSIP 668947400 LYNCH JONES & RYAN / 10 00	200 000 24 300000	- 4,870 00	000	4 870 00	0 00	0 00	0 00
22 Oct 02 25 Oct 02 Settled	NU SKIN ENTERPRISES INC CL A CUSIP 87018T105 LYNCH JONES & RYAN / 5 00	100 000 12 000000	- 1,205 00	000	1,205 00	0 00	0 00	0 00
23 Oct 02 28 Oct 02 Settled	NU SKIN ENTERPRISES INC CL A CUSIP 87018T105 LYNCH JONES & RYAN / 5 00	100 000 11 800000	- 1,185 00	000	1,185 00	0 00	0 00	0 00
18 Sep 02 18 Sep 02 Settled	OCEANEERING INTL INC COM CUSIP 875232102 CREDIT SUISSE FIRST BOSTON CORPORATION / 17 50	500 000 25 100000	- 12,587 50	000	12 587 50	0 00	0 00	0 00
5 Nov 02 8 Nov 02 Settled	OSI SYS INC COM CUSIP 871044105 BANC AMERICA SECUR MONTGOMERY DIV / 115 50	2,100 000 15 485000	- 32 655 00	000	32 655 00	0 00	0 00	0 00
15 Nov 02 20 Nov 02 Settled	PAC SUNWEAR CAL INC COM CUSIP 694873100 BEAR STEARNS, SECURITIES CORP / 52 00	1,300 000 24 738500	- 32,212 05	000	32,212 05	0 00	0 00	0 00

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Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Purchases

Equities

12 Dec 02	PAC SUNWEAR CAL INC COM	CUSIP 694873100	Sold	800 000	- 22 415 04	000	000	22 415 04	000	000	000	000	000
17 Dec 02	JEFFERIES & COMPANY / 28 00	CUSIP 703224105	Sold	27 883800		000	000		000	000	000	000	000
8 Oct 02	PATINA OIL & GAS CORP COM	CUSIP 703224105	Sold	1 800 000	- 51,880 04	000	000	51 980 04	000	000	000	000	000
11 Oct 02	LYNCH JONES & RYAN / 80 00	CUSIP 703224105	Sold	28 827800		000	000		000	000	000	000	000
11 Oct 02	PATINA OIL & GAS CORP COM	CUSIP 703224105	Sold	100 000	- 2 788 00	000	000	2 788 00	000	000	000	000	000
17 Oct 02	LYNCH JONES & RYAN / 5 00	CUSIP 703224105	Sold	27 840000		000	000		000	000	000	000	000
14 Oct 02	PATINA OIL & GAS CORP COM	CUSIP 703224105	Sold	400 000	- 11 213 00	000	000	11,213 00	000	000	000	000	000
17 Oct 02	LYNCH JONES & RYAN / 20 00	CUSIP 703224105	Sold	27 882500		000	000		000	000	000	000	000
15 Oct 02	PAYAR CORP COM	CUSIP 704227107	Sold	200 000	- 3,042 00	000	000	3 042 00	000	000	000	000	000
18 Oct 02	LYNCH JONES & RYAN / 10 00	CUSIP 704227107	Sold	15 160000		000	000		000	000	000	000	000
11 Nov 02	PERRIGO CO COM	CUSIP 714280103	Sold	2,200 000	- 28 244 04	000	000	28 244 04	000	000	000	000	000
14 Nov 02	ROCHDALE SECURITIES CORPORATION	CUSIP 717125108	Sold	12 838200		000	000		000	000	000	000	000
18 Sep 02	PHARMACEUTICAL RES INC COM	CUSIP 717125108	Sold	300 000	8 533 50	000	000	8 533 50	000	000	000	000	000
18 Sep 02	CREDIT SUISSE FIRST BOSTON CORPORATION / 10 50	CUSIP 725701108	Sold	28 410000		000	000		000	000	000	000	000
3 Oct 02	PHILLIPS VAN HEUSEN CORP COM	CUSIP 718592108	Sold	100 000	- 1,245 00	000	000	1,245 00	000	000	000	000	000
8 Oct 02	LYNCH JONES & RYAN / 5 00	CUSIP 718384101	Sold	12 400000		000	000		000	000	000	000	000
3 Oct 02	PHOTON DYNAMICS INC COM	CUSIP 718384101	Sold	2,800 000	- 50 074 82	000	000	50 074 82	000	000	000	000	000
8 Oct 02	LYNCH JONES & RYAN / 140 00	CUSIP 725701108	Sold	17 833900		000	000		000	000	000	000	000
9 Sep 02	PITSTON BRINKS GROUP COM	CUSIP 725701108	Sold	1 300 000	- 30,503 72	000	000	30 503 72	000	000	000	000	000
12 Sep 02	UBS WARBURG LLC / 52 00	CUSIP 725701108	Sold	23 424400		000	000		000	000	000	000	000
16 Sep 02	PITSTON BRINKS GROUP COM	CUSIP 725701108	Sold	200 000	- 4 827 00	000	000	4 827 00	000	000	000	000	000
18 Sep 02	CREDIT SUISSE FIRST BOSTON CORPORATION / 7 00	CUSIP 725701108	Sold	24 100000		000	000		000	000	000	000	000

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
23 Dec 02 27 Dec 02 Settled	PITSTON BRINKS GROUP COM CUSIP 725701108 MORGAN STANLEY & CO INC / 28 00	1,400 000 18 572800	- 28 030 08	000	28 030 08	0 00	0 00	0 00
19 Nov 02 22 Nov 02 Settled	POLO RALPH LAUREN CORP CL A CUSIP 731572103 CREDIT SUISSE FIRST BOSTON CORPORATION / 84 00	2,100 000 22 057300	- 48,404 33	000	48 404 33	0 00	0 00	0 00
30 Sep 02 3 Oct 02 Settled	POLYMEDICA INDS INC COM CUSIP 731738100 BEAR, STEARNS SECURITIES CORP / 58 50	1,700 000 26 421200	- 44 875 54	000	44 875 54	0 00	0 00	0 00
3 Oct 02 8 Oct 02 Settled	POLYMEDICA INDS INC COM CUSIP 731738100 LYNCH JONES & RYAN / 5 00	100 000 27 240000	- 2 728 00	000	2,728 00	0 00	0 00	0 00
24 Oct 02 29 Oct 02 Settled	PORT FINL CORP COM CUSIP 734119100 LYNCH JONES & RYAN / 30 00	600 000 39 023300	- 23,443 88	000	23 443 88	0 00	0 00	0 00
30 Oct 02 4 Nov 02 Settled	QLOGIC CORP COM CUSIP 747277101 BEAR, STEARNS, SECURITIES CORP / 54 00	1,800 000 34 801800	- 82,698 88	000	82,698 88	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	RAIT INVT TR COM CUSIP 749227104 LYNCH JONES & RYAN / 80 00	1,800 000 18 546900	- 29,755 04	000	29 755 04	0 00	0 00	0 00
24 Oct 02 29 Oct 02 Settled	RALCORP HLDGS INC NEW COM CUSIP 751028101 LYNCH JONES & RYAN / 110 00	2,200 000 22 115000	- 48,783 00	000	48 783 00	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	REEBOK INTL COM CUSIP 758110100 LYNCH JONES & RYAN / 10 00	200 000 24 805000	4 971 00	000	4,971 00	0 00	0 00	0 00
10 Dec 02 13 Dec 02 Settled	REGIS CORP MINN COM CUSIP 758932107 ROCHDALE SECURITIES CORPORATION	2 400 000 24 376500	- 58,503 60	000	58 503 60	0 00	0 00	0 00
18 Sep 02 23 Sep 02 Settled	REYNOLDS & REYNOLDS CO CL A COM CUSIP 761695105 ROCHDALE SECURITIES CORPORATION / 3 00	100 000 25 570000	- 2,580 00	000	2 560 00	0 00	0 00	0 00
18 Sep 02 24 Sep 02 Settled	REYNOLDS & REYNOLDS CO CL A COM CUSIP 761695105 FIDELITY CAPITAL MARKETS / 3 00	100 000 24 810000	- 2,484 00	000	2 484 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Equities								
15 Oct 02 18 Oct 02 Settled	RPM INTL INC CUSIP 748685103 LYNCH JONES & RYAN / 175 00	3,500 000 14 774600	- 51 886 10	000	51,886 10	0 00	0 00	0 00
22 Oct 02 25 Oct 02 Settled	RPM INTL INC CUSIP 748685103 LYNCH JONES & RYAN / 15 00	300 000 14 843300	- 4,497 99	000	4,497 99	0 00	0 00	0 00
23 Oct 02 28 Oct 02 Settled	RPM INTL INC CUSIP 748685103 LYNCH JONES & RYAN / 5 00	100 000 14 800000	- 1,485 00	000	1 485 00	0 00	0 00	0 00
7 Oct 02 10 Oct 02 Settled	RUDOPH TECHNOLOGIES INC COM CUSIP 781270103 LYNCH JONES & RYAN / 165 00	3 300 000 10 040300	- 33 297 99	000	33 297 99	0 00	0 00	0 00
28 Oct 02 31 Oct 02 Settled	S FINL GROUP INC COM CUSIP 837841105 INVESTMENT TECHNOLOGY GROUP INC / 54 00	1,800 000 20 889400	- 37,834 92	000	37 834 92	0 00	0 00	0 00
22 Oct 02 25 Oct 02 Settled	SCHULMAN A INC COM CUSIP 808194104 LYNCH JONES & RYAN / 55 00	1 100 000 15 911700	- 17,557 87	000	17 557 87	0 00	0 00	0 00
23 Oct 02 28 Oct 02 Settled	SCHULMAN A INC COM CUSIP 808194104 LYNCH JONES & RYAN / 5 00	100 000 15 200000	- 1 525 00	000	1 525 00	0 00	0 00	0 00
27 Nov 02 3 Dec 02 Settled	STAGE STORES INC COM NEW CUSIP 85254C305 BEAR, STEARNS, SECURITIES CORP / 58 00	1,800 000 27 006900	43,287 04	000	43,287 04	0 00	0 00	0 00
12 Dec 02 17 Dec 02 Settled	STAGE STORES INC COM NEW CUSIP 85254C305 CREDIT SUISSE FIRST BOSTON CORPORATION / 10 00	400 000 23 271500	- 8,318 60	000	8,318 60	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	STATEN IS BANCORP INC COM CUSIP 857550107 LYNCH JONES & RYAN / 125 00	2 500 000 18 070000	- 40 300 00	000	40 300 00	0 00	0 00	0 00
15 Oct 02 18 Oct 02 Settled	STATEN IS BANCORP INC COM CUSIP 857550107 LYNCH JONES & RYAN / 65 00	1,300 000 18 753800	21 844 94	000	21 844 94	0 00	0 00	0 00
22 Oct 02 25 Oct 02 Settled	STATEN IS BANCORP INC COM CUSIP 857550107 LYNCH JONES & RYAN / 10 00	200 000 17 155000	- 3 441 00	000	3 441 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Purchases								
Equities								
31 Oct 02 5 Nov 02 Settled	STORAGE TECH CORP COM (NEW) CUSIP 862111200 UBS WARBURG LLC / 152 00	3,800 000 17 591300	- 66,898 84	000	66,898 84	0 00	0 00	0 00
16 Sep 02 19 Sep 02 Settled	SYBASE INC COM CUSIP 871130100 CREDIT SUISSE FIRST BOSTON CORPORATION / 28 00	800 000 13 120000	- 10 524 00	000	10,524 00	0 00	0 00	0 00
18 Sep 02 23 Sep 02 Settled	SYBASE INC COM CUSIP 871130100 ROCHDALE SECURITIES CORPORATION / 15 00	500 000 12 582000	- 6 306 00	000	6 306 00	0 00	0 00	0 00
23 Dec 02 27 Dec 02 Settled	TELEDYNE TECHNOLOGIES INC COM CUSIP 879360105 MORGAN STANLEY & CO INC / 82 00	3 100 000 15 107900	- 46,898 49	000	46 898 49	0 00	0 00	0 00
19 Sep 02 24 Sep 02 Settled	TORO CO COM CUSIP 891092108 FIDELITY CAPITAL MARKETS / 6 00	200 000 55 781200	- 11,164 24	000	11,164 24	0 00	0 00	0 00
11 Nov 02 14 Nov 02 Settled	TRIMBLE NAV LTD COM CUSIP 896239100 ROCHDALE SECURITIES CORPORATION	3,700 000 12 593600	- 46 598 32	000	46,598 32	0 00	0 00	0 00
23 Dec 02 27 Dec 02 Settled	TRUSTMARK CORP COM CUSIP 898402102 MORGAN STANLEY & CO INC / 32 00	1,600 000 23 714800	- 37,875 36	000	37,875 36	0 00	0 00	0 00
5 Nov 02 8 Nov 02 Settled	UGI CORP NEW COM CUSIP 902881105 INVESTMENT TECHNOLOGY GROUP INC / 15 00	500 000 39 552000	- 18,791 00	000	18 791 00	0 00	0 00	0 00
18 Sep 02 23 Sep 02 Settled	UICI COM CUSIP 802737105 ROCHDALE SECURITIES CORPORATION / 9 00	300 000 17 120000	- 5 145 00	000	5 145 00	0 00	0 00	0 00
11 Oct 02 17 Oct 02 Settled	VALMONT INDS INC COM CUSIP 820253101 LYNCH JONES & RYAN / 30 00	600 000 22 336700	- 13 432 02	000	13 432 02	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	VALMONT INDS INC COM CUSIP 820253101 LYNCH JONES & RYAN / 5 00	100 000 21 750000	- 2,180 00	000	2,180 00	0 00	0 00	0 00
14 Oct 02 17 Oct 02 Settled	VERITAS DGC INC COM CUSIP 92343P107 LYNCH JONES & RYAN / 85 00	1,800 000 9 746300	- 18 612 87	000	18 612 87	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 613765
 Account Name: FREEDOM FORUM INC-BATTERYM-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Realized gain/loss Total

Purchases

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Realized gain/loss	Total
15 Oct 02	VERITAS DGC INC COM	CUSIP #2343P107	LYNCH JONES & RYAN / 145 00	2 800 000	- 28,661 86	000	28 861 86	0 00	0 00	0 00	0 00	0 00	0 00
18 Oct 02	VERITAS DGC INC COM	CUSIP #2343P107	LYNCH JONES & RYAN / 145 00	8 834 00		000	28 861 86	0 00	0 00	0 00	0 00	0 00	0 00
27 Nov 02	WEBSENSE INC COM STK ISIN# US8476841082	CUSIP #47684108	BEAR STEARNS, SECURITIES CORP / 22 00	1,100 000	- 30 108 45	000	30 108 45	0 00	0 00	0 00	0 00	0 00	0 00
3 Dec 02	BEAR STEARNS, SECURITIES CORP / 22 00	CUSIP #47684108	BEAR STEARNS, SECURITIES CORP / 22 00	27 349 500		000	30 108 45	0 00	0 00	0 00	0 00	0 00	0 00
18 Sep 02	WEBSTER FNCL CORP WATERBURY CONN COM	CUSIP #47880109	BEAR STEARNS, SECURITIES CORP / 7 00	200 000	- 8,942 00	000	8 942 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Sep 02	WEBSTER FNCL CORP WATERBURY CONN COM	CUSIP #47880109	BEAR STEARNS, SECURITIES CORP / 7 00	34 875 000		000	8 942 00	0 00	0 00	0 00	0 00	0 00	0 00
18 Sep 02	WSFS FINL CORP COM	CUSIP #29328102	BEAR STEARNS SECURITIES CORP	1 100 000	- 28 378 71	000	28 378 71	0 00	0 00	0 00	0 00	0 00	0 00
18 Sep 02	WSFS FINL CORP COM	CUSIP #29328102	BEAR STEARNS SECURITIES CORP	28 708 100		000	28 378 71	0 00	0 00	0 00	0 00	0 00	0 00
18 Sep 02	WSFS FINL CORP COM	CUSIP #29328102	BEAR STEARNS SECURITIES CORP	300 000	- 8 078 34	000	8 078 34	0 00	0 00	0 00	0 00	0 00	0 00
18 Sep 02	WSFS FINL CORP COM	CUSIP #29328102	BEAR STEARNS SECURITIES CO / 18 50	28 882 800		000	8 078 34	0 00	0 00	0 00	0 00	0 00	0 00
30 Sep 02	WSFS FINL CORP COM	CUSIP #29328102	WSFS FINL CORP COM	300 000	- 8 431 50	000	8 431 50	0 00	0 00	0 00	0 00	0 00	0 00
30 Sep 02	WSFS FINL CORP COM	CUSIP #29328102	WSFS FINL CORP COM	28 080 000		000	8 431 50	0 00	0 00	0 00	0 00	0 00	0 00
3 Oct 02	ZORAN CORP COM	CUSIP #8875F101	LYNCH JONES & RYAN / 185 00	3 700 000	- 40,088 02	000	40 088 02	0 00	0 00	0 00	0 00	0 00	0 00
3 Oct 02	ZORAN CORP COM	CUSIP #8875F101	LYNCH JONES & RYAN / 185 00	10 784 600		000	40 088 02	0 00	0 00	0 00	0 00	0 00	0 00
Total United States - USD													
- 3,410,693 09 000 3,410,693 09 000 0 00 0 00 0 00 0 00													
Total common stock													
- 3,659,763 70 000 3,659,763 70 000 0 00 0 00 0 00 0 00													
Total equities													
- 3,659,763 70 000 3,659,763 70 000 0 00 0 00 0 00 0 00													
Total purchases													
181,300 00 - 3,659,763 70 000 3,659,763 70 000 0 00 0 00 0 00													

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1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		

Sales

Equities

Common stock

Bermuda - USD

30 Oct 02	MARVELL TECH GROUP MARVELL TECH GROUP	- 2 800 000	46,822 85	000	- 39,704 48	7,118 38	0 00	7 118 36
4 Nov 02	INC							
Settled	CUSIP G5876H105 BEAR, STEARNS SECURITIES CORP / 72 50 OTHER CHARGES 1 42	16 171300						
Total Bermuda - USD			46,822 85	000	- 39,704 49	7,118 38	0 00	7,118 36

British Virgin Islands - USD

11 Oct 02	TOMMY HILFIGER COM STK USD0 01	- 3,700 000	32,893 11	000	- 44 632 09	- 11 738 98	0 00	- 11,738 98
17 Oct 02	CUSIP G8815Z102							
Settled	LYNCH JONES & RYAN / 185 00 OTHER CHARGES 1 00	8 940300						
Total British Virgin Islands - USD			32,893 11	000	- 44,632 09	- 11,738 98	0 00	- 11,738 98

Canada - USD

25 Sep 02	HUB INTL LTD COM	- 2 300 000	34 772 18	000	- 35 181 08	- 388 89	0 00	- 388 89
30 Sep 02	CUSIP 44332P101							
Settled	JEFFERIES & COMPANY / 89 00 OTHER CHARGES 1 05	15 148800						
Total Canada - USD			34,772 19	000	- 35,181 08	- 388 89	0 00	- 388 89

Germany - USD

30 Oct 02	ADR CELANESE AG NPV COM	- 2 600 000	48 881 50	000	- 50,766 04	- 3 904 54	0 00	3 904 54
4 Nov 02	CUSIP D1497A101							
Settled	JEFFERIES & COMPANY / 78 00 OTHER CHARGES 1 42	18 054200						
Total Germany - USD			46,861 50	000	- 50,766 04	- 3,904 54	0 00	- 3,904 54

United States - USD

18 Sep 02	###CROWN AMERN RLTY TR COM REF # 2222696	- 4 900 000	45,323 63	000	- 48,627 92	- 1,304 29	0 00	- 1,304 29
23 Sep 02	CUSIP 228188102							
Settled	ROCHDALE SECURITIES CORPORATION / 171 50 OTHER CHARGES 1 37	8 285000						

Portfolio Statement

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Account number: 013765
Account Name: FREEDOM FORUM INC-BATTERYM-SL

Investment Transaction Detail

Trade date / Security description / Asset ID / Broker/Commission / Shares/PAR / Price / Transaction amount / Principal / Accrued interest / Cost / Market / Transaction / Total / Realized gain/loss

Sales

Equities

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Transaction	Total	Realized gain/loss
4 Nov 02	#REORG/MERIDAN MED TECHNOLOGIES INC	CUSIP 588658103		- 600 000		28 464 18			- 22,291 00	4,173 18		4 173 18	0 00
7 Nov 02	CASHMARGER EFF 1/8/03												
7 Nov 02	CREDIT SUISSE FIRST BOSTON CORPORATION	CUSIP 588658103		44 133300									
7 Nov 02	AFTERMARKET TECH CORP COM	CUSIP 008318107		- 4 800 000		56,158 78			- 75,360 10	- 19,201 32		18 201 32	0 00
13 Nov 02	MORGAN STANLEY & CO INC												
30 Oct 02	AGL RES INC COM	CUSIP 001204108		- 2,800 000		65,008 88			- 63 464 84	1,544 05		1 544 05	0 00
25 Oct 02	LYNCH JONES & RYAN / 140 00												
30 Oct 02	OTHER CHARGES												
11 Oct 02	ALLIANCE GAMING CORP COM NEW	CUSIP 01859P609		- 1 200 000		16 785 53			- 18 408 84	- 1,613 31		- 1 613 31	0 00
17 Oct 02	LYNCH JONES & RYAN / 60 00												
24 Oct 02	ALLIANCE GAMING CORP COM NEW	CUSIP 01859P609		- 4 600 000		80,242 73			- 70 529 77	8,712 88		8 712 88	0 00
28 Oct 02	OTHER CHARGES												
8 Oct 02	ALLOY INC COM STK	CUSIP 018855105		- 5,100 000		40 781 83			- 54,999 13	- 14,217 20		- 14 217 20	0 00
11 Oct 02	LYNCH JONES & RYAN / 255 00												
13 Dec 02	OTHER CHARGES												
10 Dec 02	AMERIGROUP CORP COM	CUSIP 030731102		- 1 800 000		52 215 88			- 57 382 04	- 5 148 16		- 5 148 16	0 00
13 Dec 02	ROCKDALE SECURITIES CORPORATION												
10 Dec 02	AMERN AXLE & MFG HOLDINGS INC	CUSIP 024081103		- 1 500 000		33,481 39			- 45 252 45	- 11 771 06		- 11 771 06	0 00
13 Dec 02	MORGAN STANLEY & CO INC / 30 00												
11 Dec 02	AMERN AXLE & MFG HOLDINGS INC	CUSIP 024081103		- 3 400 000		75,284 81			- 102 137 56	- 26,852 85		- 26,852 85	0 00
18 Dec 02	LEHMAN BROTHERS INC / 85 00												
	OTHER CHARGES												
	OTHER CHARGES												

Portfolio Statement

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Trade Status

Settle date Shares/PAR Price Transaction amount Accrued interest Cost Market Translation Total

Realized gain/loss

Sales

Equities

7 Oct 02	ANALY MTG MGMT INC COM	CUSIP 035710408	LYNCH JONES & RYAN / 295 00	OTHER CHARGES	2 80	- 5,900 000	82 463 18	- 117 488 88	- 25 025 70	0 00	- 25 025 70		
10 Oct 02	Settled												
16 Sep 02	APOGEE ENTERPRISES INC COM	CUSIP 037598108	BEAR, STEARNS, SECURITIES CORP / 31 50	OTHER CHARGES	28	- 800 000	9 179 18	- 10 598 15	- 1 418 97	0 00	- 1 418 97		
11 Nov 02	Settled												
11 Nov 02	APOGEE ENTERPRISES INC COM	CUSIP 037598108		OTHER CHARGES	1 50	- 5,700 000	48 748 88	- 66 088 15	- 18 341 18	0 00	- 18 341 18		
14 Nov 02	Settled												
7 Oct 02	BURL COAT FACTORY WHSE CORP COM	CUSIP 121578108	CREDIT SUISSE FIRST BOSTON CORPORATION /	OTHER CHARGES	72 00	- 2,400 000	41 643 78	- 47 128 06	- 5,484 28	0 00	- 5,484 28		
7 Oct 02	Settled												
7 Oct 02	CATELLUS DEV CORP	CUSIP 148111108	LYNCH JONES & RYAN / 130 00	OTHER CHARGES	1 42	- 2,600 000	48 918 70	- 51 111 20	- 4 182 50	0 00	- 4 182 50		
10 Oct 02	Settled												
31 Oct 02	GBL & ASSOC PTYS INC COM	CUSIP 124830100	UBS WARBURG LLC / 48 00	OTHER CHARGES	1 35	- 1 200 000	44 582 45	- 47 020 50	- 2 458 05	0 00	- 2 458 05		
5 Nov 02	Settled												
13 Nov 02	CENT PKG CORP COM	CUSIP 164785108	JEFFERIES & COMPANY / 81 00	OTHER CHARGES	1 48	- 2,600 000	49 005 88	- 51 515 58	- 2,509 92	0 00	- 2 509 92		
18 Nov 02	Settled												
17 Sep 02	COMPUTER NETWORK TECH CORP COM	CUSIP 204825101	LEHMAN BROTHERS INC / 550 00	OTHER CHARGES	1 88	- 10 000 000	65 505 01	- 65 904 40	- 399 39	0 00	- 399 39		
20 Sep 02	Settled												
22 Oct 02	COOPER TIRE & RUBBER CO COM, NO PAR	CUSIP 218831107	LYNCH JONES & RYAN / 35 00	OTHER CHARGES	29	- 700 000	8 469 73	- 14 866 67	- 5 396 84	0 00	- 5 396 84		
25 Oct 02	Settled												

Portfolio Statement

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Account number 2613765
 Account Name FREEDOM FORUM INC-BATTERYM-SL

Trade date	Security description	Asset ID	Shares/PAR	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Total	Realized gain/loss
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Sales

Equities

28 Oct 02	COOPER TIRE & RUBBER CO COM, NO PAR	CUSIP 216831107	10 583 88	- 800 000	10 583 88	- 16 990 48	- 8 408 80	- 8 408 80	0 00	- 8,408 80	
31 Oct 02	Settled										
28 Oct 02	COOPER TIRE & RUBBER CO COM, NO PAR	CUSIP 216831107	13 280 000	- 13 280 000							
31 Oct 02	Settled										
28 Oct 02	COOPER TIRE & RUBBER CO COM, NO PAR	CUSIP 216831107	25 881 21	- 2 000 000	25 881 21	- 41,920 82	- 16 039 61	- 16 039 61	0 00	- 16 039 61	
4 Nov 02	Settled										
20 Oct 02	JEFFRIES & COMPANY / 60 00	CUSIP 216831107	12 97 1000	- 12 97 1000							
4 Nov 02	Settled										
3 Oct 02	CORN PRODS INTL INC COM	CUSIP 219023108	2,842 81	- 100 000	2,842 81	- 2 833 21	8 70	8 70	0 00	8 70	
8 Oct 02	Settled										
3 Oct 02	CORN PRODS INTL INC COM	CUSIP 219023108	28 480 000	- 28 480 000							
8 Oct 02	Settled										
8 Oct 02	CORN PRODS INTL INC COM	CUSIP 219023108	60 588 15	- 2 200 000	60 588 15	- 62 245 75	1 657 60	1 657 60	0 00	- 1 657 60	
8 Oct 02	Settled										
3 Oct 02	COVENTRY HLTH CARE INC COM	CUSIP 22282104	27 454 21	- 800 000	27 454 21	25,092 72	2,361 49	2,361 49	0 00	2 361 49	
8 Oct 02	Settled										
3 Oct 02	COVENTRY HLTH CARE INC COM	CUSIP 22282104	34 368 800	- 34 368 800							
8 Oct 02	Settled										
15 Oct 02	COVENTRY HLTH CARE INC COM	CUSIP 22282104	14 816 55	- 400 000	14 816 55	- 12,546 36	2 370 18	2 370 18	0 00	2,370 19	
18 Oct 02	Settled										
18 Oct 02	LYNCH JONES & RYAN / 20 00	CUSIP 22282104	37 342 500	- 37 342 500							
28 Oct 02	Settled										
28 Oct 02	ENTEGRIS INC COM	CUSIP 28362U104	28 119 14	- 4 000 000	28 119 14	- 38 222 40	- 10 103 28	- 10 103 28	0 00	- 10,103 28	
31 Oct 02	Settled										
28 Oct 02	LYNCH JONES & RYAN / 200 00	CUSIP 28362U104	7 080 000	- 7 080 000							
10 Dec 02	Settled										
10 Dec 02	EON LABS INC COM	CUSIP 29412E100	50,825 94	- 2 300 000	50,825 94	- 43 305 09	7 520 85	7 520 85	0 00	7 520 85	
13 Dec 02	Settled										
10 Dec 02	ROCHDALE SECURITIES CORPORATION	CUSIP 29412E100	22 098 900	- 22 098 900							
31 Oct 02	Settled										
31 Oct 02	ESS TECH INC COM	CUSIP 288151106	44,147 38	- 8,400 000	44,147 38	- 87 130 94	- 52,983 56	- 52,983 56	0 00	- 52 983 56	
5 Nov 02	Settled										
5 Nov 02	FIDELITY CAPITAL MARKETS / 338 00	CUSIP 288151106	5 295 800	- 5 295 800							
31 Oct 02	Settled										

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 31 DEC 02

Account number 2613765
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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Market Transaction Total

 Realized gain/loss

Sales

Equities

10 Dec 02	ESTERLINE TECHNOLOGIES CORP COM STK	CUSIP 287425100	MORGAN STANLEY & CO INC / 68 00	OTHER CHARGES	1 70	58,114.14	- 60,908.04	- 4,791.90	0.00	- 4,791.90
13 Dec 02										
3 Oct 02	FINISH LINE INC CL A	CUSIP 317823100	LYNCH JONES & RYAN / 210 00	OTHER CHARGES	1 01	33,317.17	- 37,584.94	- 4,267.77	0.00	- 4,267.77
8 Oct 02										
25 Sep 02	FRIEDMAN BILLINGS RAMSEY GROUP INC CL A	CUSIP 358433100	JEFFERIES & COMPANY / 132 00	OTHER CHARGES	1 11	36,812.17	- 46,086.08	- 8,473.91	0.00	- 8,473.91
30 Sep 02										
18 Sep 02	GROUP 1 AUTOMOTIVE INC COM	CUSIP 398905109	CREDIT SUISSE FIRST BOSTON CORPORATION /	OTHER CHARGES	2 25	74,554.83	- 71,201.86	3,352.87	0.00	3,352.87
18 Sep 02										
28 Nov 02	GTR BAY BANCORP COM	CUSIP 391648102	CREDIT SUISSE FIRST BOSTON CORPORATION /	OTHER CHARGES	168 00	85,104.31	- 88,574.26	- 13,469.95	0.00	- 13,469.95
2 Dec 02										
3 Oct 02	HANCOCK HLDG CO COM	CUSIP 410120108	LYNCH JONES & RYAN / 45 00	OTHER CHARGES	1 31	43,240.72	- 43,206.00	34.72	0.00	34.72
8 Oct 02										
15 Oct 02	HAWAIIAN ELEC INDS INC COM	CUSIP 418870100	LYNCH JONES & RYAN / 45 00	OTHER CHARGES	1 25	41,339.71	- 40,530.53	809.18	0.00	809.18
18 Oct 02										
23 Dec 02	HAWAIIAN ELEC INDS INC COM	CUSIP 418870100	MORGAN STANLEY & CO INC / 28 00	OTHER CHARGES	1 72	58,808.30	- 59,018.50	- 2,110.20	0.00	- 2,110.20
27 Dec 02										
11 Oct 02	INDEPENDENCE CMNTY BK CORP COM	CUSIP 453414104	LYNCH JONES & RYAN / 10 00	OTHER CHARGES	15	4,724.85	- 6,280.34	- 1,555.49	0.00	- 1,555.49
17 Oct 02										
11 Oct 02										

The Northern Trust Company

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Account number 2613785
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
14 Oct 02 17 Oct 02 Settled	INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 LYNCH JONES & RYAN / 165 00 OTHER CHARGES 2 35	- 3,300 000 23 583100	77,888 88	000	- 84 015 62	- 16 325 74	0 00	- 16,325 74
3 Oct 02 8 Oct 02 Settled	INTEGRATED CIRCUIT SYS INC COM NEW COM STK CUSIP 45811K208 LYNCH JONES & RYAN / 270 00 OTHER CHARGES 2 42	- 5 400 000 14 864800	79 997 50	000	- 85 979 60	- 15 982 10	0 00	- 15 982 10
31 Oct 02 5 Nov 02 Settled	IOMEGA CORP COM NEW CUSIP 462030305 UBS WARBURG LLC / 292 00 OTHER CHARGES 1 94	- 7,300 000 8 789700	83,870 87	000	- 81,836 97	- 17 766 10	0 00	- 17 766 10
23 Dec 02 27 Dec 02 Settled	LENNOX INTL INC COM CUSIP 526107107 MORGAN STANLEY & CO INC / 88 00 OTHER CHARGES 1 66	- 4 400 000 12 481200	54,827 62	000	- 68,283 34	- 13 455 72	0 00	- 13 455 72
15 Oct 02 18 Oct 02 Settled	MACERICH CO COM CUSIP 554382101 LYNCH JONES & RYAN / 75 00 OTHER CHARGES 1 31	- 1 500 000 28 888700	43,288 74	000	48 127 85	- 2 859 11	0 00	- 2 859 11
30 Sep 02 3 Oct 02 Settled	MENTOR GRAPHICS CORP COM CUSIP 587200108 BEAR STEARNS SECURITIES CORP / 301 00 OTHER CHARGES 1 29	- 8,600 000 4 859500	42 349 41	000	- 82 241 32	- 18 891 91	0 00	- 18 891 91
30 Sep 02 3 Oct 02 Settled	NASH FINCH CO COM CUSIP 831158102 BEAR STEARNS SECURITIES CORP / 83 00 OTHER CHARGES 74	- 1 800 000 13 478400	24,197 38	000	- 39 227 68	- 15,030 28	0 00	- 15 030 28
14 Oct 02 17 Oct 02 Settled	NASH FINCH CO COM CUSIP 831158102 LYNCH JONES & RYAN / 85 00 OTHER CHARGES 67	- 1 700 000 12 973800	21,869 45	000	- 35 932 39	- 13,962 84	0 00	- 13,962 84
22 Oct 02 1 Nov 02 Settled	NAUTILUS GROUP INC COM CUSIP 839108102 LYNCH JONES & RYAN / 85 00 OTHER CHARGES 73	- 1,700 000 14 224100	24,095 24	000	53 529 94	29 434 70	0 00	- 29,434 70

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
 Account Name FREEDOM FORUM INC.BATTERYM-SL

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PA	Price	Transaction amount	Accrued interest	Cost	Market	Translation	Total
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Realized gain/loss

Sales

Equities

28 Oct 02	NAUTILUS GROUP INC COM	CUSIP 63910B102	LYNCH JONES & RYAN / 205 00	14 073700	57,495 43	- 4 100 000	- 124 523 06	- 67 027 63	0 00	- 67 027 63	- 67 027 63
4 Nov 02	Settled										
18 Sep 02	NETIQ CORP COM	CUSIP 64115P102	BEAR, STEARNS, SECURITIES CORP	18 218200	32,793 57	- 1,800 000	- 35 814 62	- 2,821 05	0 00	- 2 821 05	- 2 821 05
18 Sep 02	NETIQ CORP COM	CUSIP 64115P102	OTHER CHARGES	99							
18 Sep 02	NETIQ CORP COM	CUSIP 64115P102	BNY ESI SECURITIES CO / 227 50	15 705000	54,738 34	- 3,500 000	- 68,728 17	- 13,889 83	0 00	- 13,889 83	- 13,889 83
18 Sep 02	NETIQ CORP COM	CUSIP 64115P102	OTHER CHARGES	1 68							
8 Oct 02	NJ RES CORP COM	CUSIP 646025108	LYNCH JONES & RYAN / 20 00	31 770000	12 687 61	- 400 000	- 12 719 20	- 31 59	0 00	- 31 59	- 31 59
11 Oct 02	Settled										
25 Sep 02	OCTEL CORP COM	CUSIP 675727101	JEFFERIES & COMPANY / 18 00	19 918400	11 932 68	- 600 000	- 13,598 00	- 1,683 32	0 00	- 1 683 32	- 1 683 32
25 Sep 02	OCTEL CORP COM	CUSIP 675727101	OTHER CHARGES	39							
28 Sep 02	OCTEL CORP COM	CUSIP 675727101	JEFFERIES & COMPANY / 21 00	13 888 82	13 888 82	- 700 000	- 15 851 72	- 1,782 90	0 00	- 1 782 90	- 1 782 90
1 Oct 02	Settled										
27 Sep 02	OCTEL CORP COM	CUSIP 675727101	JEFFERIES & COMPANY / 8 00	18 984800	3,788 88	- 200 000	- 4 428 88	- 840 00	0 00	- 840 00	- 840 00
27 Sep 02	OCTEL CORP COM	CUSIP 675727101	OTHER CHARGES	12							
30 Sep 02	OCTEL CORP COM	CUSIP 675727101	JEFFERIES & COMPANY / 12 00	18 893500	7 545 17	- 400 000	- 8,853 72	1 308 55	0 00	1 308 55	- 1,308 55
30 Sep 02	OCTEL CORP COM	CUSIP 675727101	OTHER CHARGES	23							
2 Oct 02	OCTEL CORP COM	CUSIP 675727101	INVESTMENT TECHNOLOGY GROUP INC / 3 00	18 122100	1,609 15	- 100 000	- 2,213 43	- 404 28	0 00	- 404 28	- 404 28
2 Oct 02	OCTEL CORP COM	CUSIP 675727101	OTHER CHARGES	08							

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on Jan 03



Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 813765 Account Name FREEDOM FORUM INC-BATTERYM-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Trade Status
 Settle date Asset ID Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Realized gain/loss

2 Oct 02 OCTEL CORP COM CUSIP 67527101 - 300 000 5,457 58 - 6,640 28 - 1,182 71 - 1,182 71
 Settled JEFFRIES & COMPANY / 8 00 18 222500 OTHER CHARGES 17

30 Sep 02 OTTER TAIL CORP CUSIP 689648103 - 100 000 2 543 85 - 2,718 33 - 174 38 - 174 38
 Settled BEAR, STEARNS, SECURITIES CORP / 3 50 25 475300 OTHER CHARGES 08

3 Oct 02 OTTER TAIL CORP CUSIP 689648103 - 100 000 2 699 01 - 2,718 33 - 18 32 - 18 32
 Settled LYNCH JONES & RYAN / 5 00 27 041000 OTHER CHARGES 09

11 Oct 02 OTTER TAIL CORP CUSIP 689648103 - 2,700 000 72,756 05 - 72,068 23 - 687 82 - 687 82
 Settled LYNCH JONES & RYAN / 135 00 28 997500 OTHER CHARGES 2 20

8 Nov 02 PEGASUS SOLUTIONS INC COM CUSIP 705808105 - 2 700 000 27 358 54 - 42,721 03 - 15,362 49 - 15,362 49
 Settled JEFFRIES & COMPANY / 94 50 10 188100 OTHER CHARGES 83

23 Oct 02 PHARMACEUTICAL RES INC COM CUSIP 717125108 - 1,900 000 43 640 73 - 50,008 52 - 8 365 79 - 8,365 79
 Settled LYNCH JONES & RYAN / 95 00 23 018500 OTHER CHARGES 1 32

10 Dec 02 PHILLIPS VAN HEUSEN CORP COM CUSIP 718592108 - 3,800 000 48,297 31 - 49,028 84 - 732 53 - 732 53
 Settled MORGAN STANLEY & CO INC / 78 00 12 404300 OTHER CHARGES 1 48

15 Nov 02 PHOTON DYNAMICS INC COM CUSIP 718364101 - 2 800 000 77,753 65 - 50,074 92 - 27 678 73 - 27,678 73
 Settled OTHER CHARGES 2 35

8 Oct 02 POLO RALPH LAUREN CORP CL A CUSIP 73152103 - 700 000 12 581 63 - 15 470 42 - 2 888 78 - 2 888 78
 Settled LYNCH JONES & RYAN / 35 00 18 024300 OTHER CHARGES 38

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
 Account Name FREEDOM FORUM INC-BATTERYM-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Accrued interest Cost Market Translation Total

Realized gain/loss

Sales

Equities

15 Oct 02	POLO RALPH LAUREN CORP CL A	CUSIP 731572103	LYNCH JONES & RYAN / 75 00	OTHER CHARGES	86	18 948000	28 346 14	000	- 32,717 09	- 4 370 95	0 00	- 4 370 95
18 Oct 02	BEAR, STEARNS, SECURITIES CORP / 27 00	CUSIP 731738100	BEAR, STEARNS, SECURITIES CORP / 27 00	OTHER CHARGES	78	28 728000	25 827 42	000	- 23 893 96	1,933 46	0 00	1,933 46
24 Oct 02	POLYMEDICA INDS INC COM	CUSIP 731738100	BEAR, STEARNS, SECURITIES CORP / 27 00	OTHER CHARGES	77	28 233300	25,382 20	000	- 23 810 58	1,571 62	0 00	1,571 62
25 Sep 02	QUAKER CY BANCORP INC COM	CUSIP 74731K108	JEFFERIES & COMPANY / 21 00	OTHER CHARGES	87	31 376100	21 941 60	000	- 25,382 58	- 3,440 98	0 00	- 3 440 98
28 Sep 02	QUAKER CY BANCORP INC COM	CUSIP 74731K108	JEFFERIES & COMPANY / 15 00	OTHER CHARGES	48	-32 146800	16,057 91	000	18 021 45	- 1,963 54	0 00	- 1,963 54
12 Nov 02	R H DONNELLEY CORP COM NEW	CUSIP 74955W307	BEAR, STEARNS, SECURITIES CORP / 51 00	OTHER CHARGES	34	25 986600	44 141 88	000	- 43 110 81	1 031 07	0 00	1 031 07
15 Nov 02	BEAR, STEARNS, SECURITIES CORP / 12 00	CUSIP 749227104	BEAR, STEARNS, SECURITIES CORP / 12 00	OTHER CHARGES	25	20 489300	8 183 47	000	- 7,438 76	744 71	0 00	744 71
24 Oct 02	RAIT INV TR COM	CUSIP 749227104	BEAR, STEARNS, SECURITIES CORP / 38 00	OTHER CHARGES	75	20 522000	24 588 85	000	- 22 318 28	2 273 37	0 00	2 273 37
25 Oct 02	RAICORP HLDGS INC NEW COM	CUSIP 751028101	CREDIT SUISSE FIRST BOSTON CORPORATION /	OTHER CHARGES	53	23 058900	50,640 05	000	- 48 763 00	1 877 05	0 00	1 877 05

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 613785
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Equities								
12 Dec 02 17 Dec 02 Settled	REYNOLDS & REYNOLDS CO CL A COM CUSIP 781695105 ROCHDALE SECURITIES CORPORATION / 112 00 OTHER CHARGES 2 51	- 3 200 000 28 018900	83 149 17	000	- 80 571 70	2 577 47	0 00	2 577 47
18 Sep 02 19 Sep 02 Settled	ROSLYN BANCORP INC COM CUSIP 778162107 BEAR, STEARNS SECURITIES CORP OTHER CHARGES 3 19	- 5 700 000 18 538300	105 870 82	000	- 128 734 00	- 21,063 18	0 00	- 21,063 18
22 Oct 02 25 Oct 02 Settled	RUDOPH TECHNOLOGIES INC COM CUSIP 781270103 LYNCH JONES & RYAN / 165 00 OTHER CHARGES 1 44	- 3,300 000 14 420900	47,422 53	000	- 33,297 89	14,124 54	0 00	14 124 54
5 Nov 02 8 Nov 02 Settled	RYANS FAMILY STEAK HSES INC COM CUSIP 783518101 BANC AMERICA SECUR MONTGOMERY DIV / 8 00 OTHER CHARGES 10	- 300 000 10 211100	3 057 23	000	- 3 810 72	- 753 48	0 00	- 753 48
25 Sep 02 30 Sep 02 Settled	SS&C TECHNOLOGIES INC COM CUSIP 85227Q100 JEFFERIES & COMPANY / 86 00 OTHER CHARGES 84	- 3,200 000 8 702900	27,752 44	000	- 43 180 05	- 15 427 81	0 00	- 15 427 81
14 Oct 02 17 Oct 02 Settled	TIMBERLAND CO CL A CUSIP 887100105 LYNCH JONES & RYAN / 80 00 OTHER CHARGES 1 08	- 1,200 000 29 135000	34 900 84	000	- 45 037 01	- 10 136 07	0 00	- 10,136 07
30 Sep 02 3 Oct 02 Settled	U S RESTAURANT PPTYS INC COM CUSIP 802971100 GOLDMAN SACHS & COMPANY / 84 00 OTHER CHARGES 1 38	- 3,200 000 14 238100	45,489 74	000	- 47,482 88	- 1,893 25	0 00	- 1 893 25
12 Dec 02 17 Dec 02 Settled	UICI COM CUSIP 802737105 MERRILL LYNCH PIERCE FENNER & SMITH / 57 00 OTHER CHARGES 87	- 1,800 000 15 188500	28,758 48	000	- 34 818 83	- 6 080 35	0 00	- 6 060 35
23 Oct 02 28 Oct 02 Settled	UNVL HLTH RLTY INC TR SH BEN INT CUSIP 81359E105 LYNCH JONES & RYAN / 10 00 OTHER CHARGES 18	- 200 000 28 250000	5 238 84	000	- 5 453 18	- 213 34	0 00	- 213 34

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

Investment Transaction Detail

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Equities

24 Oct 02 3 Dec 02 Settled	UNVL HLTH RLTY INC TR SH BEN INT CUSIP 81359E105 LYNCH JONES & RYAN / 80 00 OTHER CHARGES 1 27	- 1,600 000 26 281900	41 837 77	000	- 43,554 32	- 1,816 55	0 00	1 816 55
27 Nov 02 3 Dec 02 Settled	VECTREN CORP COM CUSIP 82240G101 BEAR, STEARNS SECURITIES CORP / 112 00 OTHER CHARGES 2 21	- 3 200 000 22 906200	73 185 63	000	- 75 482 12	2 286 48	0 00	- 2,296 48
4 Nov 02 7 Nov 02 Settled	VERITAS DGC INC COM CUSIP 82343P107 CREDIT SUISSE FIRST BOSTON CORPORATION / 240 00 OTHER CHARGES 1 26	- 4,800 000 8 871000	41,378 54	000	- 47 274 83	- 5,895 28	0 00	- 5,895 28
3 Oct 02 8 Oct 02 Settled	WORTHINGTON INDS INC COM CUSIP 881811102 LYNCH JONES & RYAN / 145 00 OTHER CHARGES 1 68	- 2 900 000 18 170000	55 448 32	000	- 50 973 88	4 472 44	0 00	4,472 44
7 Oct 02 10 Oct 02 Settled	WORTHINGTON INDS INC COM CUSIP 881811102 LYNCH JONES & RYAN / 150 00 OTHER CHARGES 1 71	- 3,000 000 18 920300	56,608 19	000	- 52 731 60	3 877 59	0 00	3,877 59
Total United States - USD			3,414,657 80	000	- 3,922,444 87	- 507,787 07	0 00	- 507,787 07
Total common stock			3,576,007 45	000	- 4,092,708 57	- 516,701 12	0 00	- 516,701 12
Total equities			3,576,007 45	000	- 4,092,708 57	- 516,701 12	0 00	- 516,701 12
Total sales		- 228,200 00	3,576,007 45	000	- 4,092,708 57	- 516,701 12	0 00	- 516,701 12
Total transactions			83,758 25	000	432,844 87	516,701 12	0 00	516,701 12

Income & Expense Summary

Type Receivables last period Receivables this period Amount received Tax recoverable last period Tax recoverable this period Tax reclaim received Earned income

<i>Income</i>											
<i>Equities</i>											
Common stock	0 00	20 802 40	41 845 81	0 00	0 00	0 00	0 00	62,448 01	0 00	62,448 01	
Total equities	0 00	20,802 40	41,845.81	0.00	0.00	0.00	0.00	62,448 01	0 00	62,448 01	

Cash and cash equivalents

Short term investment funds	0 00	85 42	390 33	0 00	0 00	0 00	0 00	475 75	0 00	475 75
Total cash and cash equivalents	0 00	85 42	390 33	0 00	0 00	0 00	0 00	475 75	0 00	475 75
Total income	0.00	20,887 82	42,035.94	0 00	0 00	0 00	0 00	62,923 76	0 00	62,923 76
Net income & expenses	0.00	20,887.82	42,035.94	0 00	0 00	0 00	0 00	62,923 76	0 00	62,923 76

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
 Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
Canada - USD						
HUB INTL LTD COM	0000 0 000	101 52	0 00	0 00	101 52	Received this period
CUSIP 44332P101 Ex date 01 OCT 02 / Pay date 01 OCT 02						
Cayman Islands - USD						
FRESH DEL MONTE PRODUCE INC COM STK	0000 3,800 000	190 00	0 00	0 00	190 00	Received this period
CUSIP G38738105 Ex date 04 DEC 02 / Pay date 04 DEC 02						
Puerto Rico - USD						
W HLDG CO INC COM	0183 3 500 000	64 15	0 00	0 00	64 15	Receivable this period
CUSIP 829251108 Ex date 27 DEC 02 / Pay date 15 JAN 03						
R&G FINL CORP CL B	0000 5 700 000	524 40	0 00	52 44	471 96	Received this period
CUSIP 749138107 Ex date 28 DEC 02 / Pay date 28 DEC 02						
R&G FINL CORP CL B	0000 5,700 000	482 31	0 00	48 23	434 08	Received this period
CUSIP 749138107 Ex date 26 SEP 02 / Pay date 26 SEP 02						
W HLDG CO INC COM	0000 3,500 000	64 18	0 00	6 42	57 74	Received this period
CUSIP 828251108 Ex date 15 NOV 02 / Pay date 15 NOV 02						
W HLDG CO INC COM	0000 3,500 000	64 18	0 00	6 42	57 74	Received this period
CUSIP 829251108 Ex date 18 DEC 02 / Pay date 18 DEC 02						
W HLDG CO INC COM	0000 3,500 000	64 18	0 00	6 42	57 74	Received this period
CUSIP 828251108 Ex date 18 OCT 02 / Pay date 18 OCT 02						
United States - USD						
AARON RENTS INC CL B	0200 2,200 000	44 00	0 00	0 00	44 00	Receivable this period
CUSIP 002535201 Ex date 27 NOV 02 / Pay date 02 JAN 03						
ALBANY INTL CORP NEW CL A	0550 3 000 000	165 00	0 00	0 00	165 00	Receivable this period
CUSIP 012348108 Ex date 04 DEC 02 / Pay date 03 JAN 03						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
ANGELICA CORP COM STK CUSIP 034683104 Ex date 11 DEC 02 / Pay date 01 JAN 03	1000 2,500 000	250 00	0 00	0 00	250 00	Receivable this period
ANWORTH MTG AST CORP COM CUSIP 037347101 Ex date 27 DEC 02 / Pay date 27 JAN 03	5000 6,000 000	3 000 00	0 00	0 00	3 000 00	Receivable this period
BANCORPSOUTH INC COM CUSIP 059682103 Ex date 11 DEC 02 / Pay date 02 JAN 03	1600 4,500 000	720 00	0 00	0 00	720 00	Receivable this period
BERKLEY W R CORP COM CUSIP 064423102 Ex date 11 DEC 02 / Pay date 03 JAN 03	0900 1,100 000	99 00	0 00	0 00	99 00	Receivable this period
CATO CORP NEW CL A CUSIP 149205106 Ex date 18 DEC 02 / Pay date 08 JAN 03	1500 2,400 000	360 00	0 00	0 00	360 00	Receivable this period
FBR AST INVT CORP COM STCK CUSIP 30241E303 Ex date 24 DEC 02 / Pay date 31 JAN 03	3000 2 300 000	690 00	0 00	0 00	690 00	Receivable this period
FL ROCK INDS INC COM CUSIP 341140101 Ex date 08 DEC 02 / Pay date 02 JAN 03	1000 1 400 000	140 00	0 00	0 00	140 00	Receivable this period
IMPAC MTG HLDGS INC COM CUSIP 45254P102 Ex date 30 DEC 02 / Pay date 09 JAN 03	4800 6,200 000	2 878 00	0 00	0 00	2,878 00	Receivable this period
INTER TEL INC COM CUSIP 458372109 Ex date 27 DEC 02 / Pay date 15 JAN 03	0300 5 400 000	162 00	0 00	0 00	162 00	Receivable this period
LENNOX INTL INC COM CUSIP 526107107 Ex date 20 DEC 02 / Pay date 03 JAN 03	0950 4,400 000	418 00	0 00	0 00	418 00	Receivable this period
M / I SCHOTTENSTEIN HOMES INC NEW COM CUSIP 55305B101 Ex date 30 DEC 02 / Pay date 23 JAN 03	0250 1 200 000	30 00	0 00	0 00	30 00	Receivable this period
NATL HLTH INVS INC COM CUSIP 63633D104 Ex date 27 DEC 02 / Pay date 30 JAN 03	3500 4 100 000	1,435 00	0 00	0 00	1,435 00	Receivable this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2813765 Account Name FREEDOM FORUM INC-BATTERYM-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Equities

NJ RES CORP COM	CUSIP 946025108	EX date 12 DEC 02 / Pay date 02 JAN 03	3100	851 00	0 00	0 00	651 00	Received this period
NOVASTAR FINL INC COM	CUSIP 869847400	EX date 27 DEC 02 / Pay date 15 JAN 03	1 8000	3,360 00	0 00	0 00	3,360 00	Received this period
THORNBERG MTG INC COM	CUSIP 885218107	EX date 27 DEC 02 / Pay date 24 JAN 03	5850	3 885 50	0 00	0 00	3 885 50	Received this period
TORO CO COM	CUSIP 891092108	EX date 16 DEC 02 / Pay date 10 JAN 03	1200	132 00	0 00	0 00	132 00	Received this period
UGI CORP NEW COM	CUSIP 802681105	EX date 26 NOV 02 / Pay date 01 JAN 03	4125	1,113 75	0 00	0 00	1 113 75	Received this period
VALMONT INDS INC COM	CUSIP 820253101	EX date 24 DEC 02 / Pay date 15 JAN 03	0750	180 00	0 00	0 00	180 00	Received this period
WASH FED INC COM	CUSIP 828824109	EX date 31 DEC 02 / Pay date 17 JAN 03	2300	1,127 00	0 00	0 00	1,127 00	Received this period
ACUIITY BRANDS INC COM	CUSIP 00508Y102	EX date 01 NOV 02 / Pay date 01 NOV 02	0000	405 00	0 00	0 00	405 00	Received this period
ALBANY INTL CORP NEW CL A	CUSIP 012348108	EX date 03 OCT 02 / Pay date 03 OCT 02	0000	135 00	0 00	0 00	135 00	Received this period
ANNALTY MTG MGMT INC COM	CUSIP 035710409	EX date 29 OCT 02 / Pay date 29 OCT 02	0000	4 012 00	0 00	0 00	4 012 00	Received this period
ANWORTH MTG AST CORP COM	CUSIP 037347101	EX date 08 NOV 02 / Pay date 08 NOV 02	0000	50 00	0 00	0 00	50 00	Received this period
ANWORTH MTG AST CORP COM	CUSIP 037347101	EX date 08 NOV 02 / Pay date 08 NOV 02	6 000 000	2 950 00	0 00	0 00	2 950 00	Received this period

Portfolio Statement

Account number 2613765
 Account Name: FREEDOM FORUM INC-BATTERYM-SL

1 JAN 02 - 31 DEC 02

Income & Expense Detail - Base Currency

Description
 Asset ID/Dates
 Rate
 Shares/PAR
 Gross amount
 Tax recoverable
 Tax withheld
 Net amount
 Transaction type

Income

Equities

APOGEE ENTERPRISES INC COM	CUSIP 037598109 Ex date 13 NOV 02 / Pay date 13 NOV 02	0 000	0 000	0 000	327 75	327 75	Received this period
ARVINMERITOR INC COM STK ISIN#	US0433531011 CUSIP 043353101 Ex date 18 DEC 02 / Pay date 18 DEC 02	0 000	0 000	0 000	180 00	160 00	Received this period
BANCORPSOUTH INC COM	CUSIP 059692103 Ex date 01 OCT 02 / Pay date 01 OCT 02	0 000	0 000	0 000	60 00	60 00	Received this period
BANCORPSOUTH INC COM	CUSIP 059692103 Ex date 01 OCT 02 / Pay date 01 OCT 02	4,500 000	0 000	0 000	615 00	615 00	Received this period
BANTAR CORP COM	CUSIP 066821109 Ex date 01 NOV 02 / Pay date 01 NOV 02	0 000	0 000	0 000	272 00	272 00	Received this period
BERKLEY W R CORP COM	CUSIP 084423102 Ex date 01 OCT 02 / Pay date 01 OCT 02	0 000	0 000	0 000	89 00	89 00	Received this period
BLOCKBUSTER INC CL A CL A ISIN	#US0838781088 CUSIP 093878108 Ex date 02 DEC 02 / Pay date 02 DEC 02	0 000	0 000	0 000	118 00	118 00	Received this period
BOB EVANS FARMS INC COM	CUSIP 098781101 Ex date 02 DEC 02 / Pay date 02 DEC 02	0 000	0 000	0 000	341 00	341 00	Received this period
BORG WARNER INC COM	CUSIP 099724108 Ex date 15 NOV 02 / Pay date 15 NOV 02	0 000	0 000	0 000	270 00	270 00	Received this period
CAP AUTOMOTIVE REIT COM SHS	CUSIP 139733109 Ex date 18 NOV 02 / Pay date 18 NOV 02	0 000	0 000	0 000	1 248 20	1 248 20	Received this period
CATO CORP NEW CL A	CUSIP 149205108 Ex date 30 SEP 02 / Pay date 30 SEP 02	0 000	0 000	0 000	360 00	360 00	Received this period
CBL & ASSOC PRYS INC COM	CUSIP 124830100 Ex date 18 OCT 02 / Pay date 18 OCT 02	0 000	0 000	0 000	666 00	666 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 813765
 Account Name: FREEDOM FORUM INC-BATTERYM.SL

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Equities

CUSIP 154785109 Ex date 15 OCT 02 / Pay date 15 OCT 02	CENT PKG CORP COM	0000	2,000 000	30 00	0 00	0 00	30 00	Received this period
CUSIP 154785109 Ex date 15 OCT 02 / Pay date 15 OCT 02	CHELSEA PROPERTY GROUP INC COM STK USD	0000	0 000	1,087 00	0 00	0 00	1,087 00	Received this period
CUSIP 183421100 Ex date 31 DEC 02 / Pay date 31 DEC 02	CORN PRODS INTL INC COM	0000	0 000	230 00	0 00	0 00	230 00	Received this period
CUSIP 219023108 Ex date 25 OCT 02 / Pay date 25 OCT 02	DELPHI FINL GROUP INC CL A	0000	1,800 000	144 00	0 00	0 00	144 00	Received this period
CUSIP 247131105 Ex date 11 DEC 02 / Pay date 11 DEC 02	DIME CMNTY BANCORP INC COM	0000	3,800 000	432 00	0 00	0 00	432 00	Received this period
CUSIP 253822108 Ex date 08 NOV 02 / Pay date 08 NOV 02	FBR AST INVT CORP COM STCK	0000	2,200 000	1,875 00	0 00	0 00	1,875 00	Received this period
CUSIP 30241E303 Ex date 15 OCT 02 / Pay date 15 OCT 02	FULLER H B CO COM	0000	2,900 000	318 00	0 00	0 00	318 00	Received this period
CUSIP 359894108 Ex date 08 NOV 02 / Pay date 08 NOV 02	GLOBAL PMTS INC COM	0000	1,700 000	68 00	0 00	0 00	68 00	Received this period
CUSIP 37840X102 Ex date 28 NOV 02 / Pay date 28 NOV 02	GTR BAY BANCORP COM	0000	4,800 000	382 50	0 00	0 00	382 50	Received this period
CUSIP 391848102 Ex date 15 OCT 02 / Pay date 15 OCT 02	HARLAND JOHN H CO COM	0000	4,500 000	337 50	0 00	0 00	337 50	Received this period
CUSIP 412693103 Ex date 29 NOV 02 / Pay date 29 NOV 02	HAWAIIAN ELEC INDS INC COM	0000	1,300 000	808 00	0 00	0 00	808 00	Received this period
CUSIP 418870100 Ex date 10 DEC 02 / Pay date 10 DEC 02	HON INDS INC COM	0000	2,100 000	282 50	0 00	0 00	282 50	Received this period
CUSIP 438892108 Ex date 27 NOV 02 / Pay date 27 NOV 02								

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
 Account Name FREEDOM FORUM INC-BATTERYM-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Equities

HUDSON UTD BANCORP COM STK NPV	CUSIP 444165104	Ex date 02 DEC 02 / Pay date 02 DEC 02	0000	1 148 00	0 00	0 00	1,148 00	Received this period
HUGHES SUP INC COM	CUSIP 444482103	Ex date 15 NOV 02 / Pay date 15 NOV 02	0000	212 50	0 00	0 00	212 50	Received this period
IMPAC MTG HLDGS INC COM	CUSIP 45254P102	Ex date 09 OCT 02 / Pay date 09 OCT 02	0000	2,250 00	0 00	0 00	2,250 00	Received this period
INTER TEL INC COM	CUSIP 458372109	Ex date 15 OCT 02 / Pay date 15 OCT 02	0000	162 00	0 00	0 00	162 00	Received this period
INTERSTATE BAKERIES CORP DEL COM NEW	CUSIP 48072H108	Ex date 01 NOV 02 / Pay date 01 NOV 02	0000	154 00	0 00	0 00	154 00	Received this period
JOHN NUVERN CO CL A	CUSIP 478035108	Ex date 18 DEC 02 / Pay date 18 DEC 02	0000	429 00	0 00	0 00	429 00	Received this period
MACRICH CO COM	CUSIP 554382101	Ex date 09 DEC 02 / Pay date 09 DEC 02	0000	1 425 00	0 00	0 00	1 425 00	Received this period
MENTOR CORP COM	CUSIP 587188103	Ex date 21 OCT 02 / Pay date 21 OCT 02	0000	80 00	0 00	0 00	80 00	Received this period
MEREDITH CORP COM	CUSIP 589433101	Ex date 13 DEC 02 / Pay date 13 DEC 02	0000	108 00	0 00	0 00	108 00	Received this period
METHODE ELECTRS INC CL A	CUSIP 591520200	Ex date 31 OCT 02 / Pay date 31 OCT 02	0000	155 00	0 00	0 00	155 00	Received this period
NJ RES CORP COM	CUSIP 646025108	Ex date 01 OCT 02 / Pay date 01 OCT 02	0000	750 00	0 00	0 00	750 00	Received this period
NOVASTAR FINL INC COM	CUSIP 668847400	Ex date 07 NOV 02 / Pay date 07 NOV 02	0000	2 100 00	0 00	0 00	2 100 00	Received this period

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 03 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 613765
Account Name 'FREEDOM FORUM INC-BATTERYM-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
NU SKIN ENTERPRISES INC CL A CUSIP 67018T105 Ex date 25 SEP 02 / Pay date 25 SEP 02	0000 3 800 000	234 00	0 00	0 00	234 00	Received this period
NU SKIN ENTERPRISES INC CL A CUSIP 67018T105 Ex date 18 DEC 02 / Pay date 18 DEC 02	0000 4 100 000	246 00	0 00	0 00	246 00	Received this period
OSHKOSH TRUCK CORP COM CUSIP 688239201 Ex date 13 NOV 02 / Pay date 13 NOV 02	0000 1 100 000	84 88	0 00	0 00	84 88	Received this period
PATINA OIL & GAS CORP COM CUSIP 703224105 Ex date 31 DEC 02 / Pay date 31 DEC 02	0000 2,300 000	138 00	0 00	0 00	138 00	Received this period
PEP BOYS-MANNY MOE & JACK COM CUSIP 713278109 Ex date 28 OCT 02 / Pay date 28 OCT 02	0000 7 300 000	482 75	0 00	0 00	482 75	Received this period
PHILLIPS VAN HEUSEN CORP COM CUSIP 718592108 Ex date 18 DEC 02 / Pay date 18 DEC 02	0000 0 000	148 25	0 00	0 00	148 25	Received this period
PITTSTON BRINKS GROUP COM CUSIP 725701108 Ex date 02 DEC 02 / Pay date 02 DEC 02	0000 2,700 000	87 50	0 00	0 00	87 50	Received this period
PORT FINL CORP COM CUSIP 734119100 Ex date 22 NOV 02 / Pay date 22 NOV 02	0000 1 700 000	308 00	0 00	0 00	308 00	Received this period
QUANEX CORP COM CUSIP 747820102 Ex date 31 DEC 02 / Pay date 31 DEC 02	0000 2 600 000	418 00	0 00	0 00	418 00	Received this period
QUANEX CORP COM CUSIP 747820102 Ex date 30 SEP 02 / Pay date 30 SEP 02	0000 2,800 000	418 00	0 00	0 00	418 00	Received this period
ROADWAY CORPORATION CUSIP 769742107 Ex date 02 DEC 02 / Pay date 02 DEC 02	0000 2 800 000	145 00	0 00	0 00	145 00	Received this period
RPM INTL INC CUSIP 749885103 Ex date 31 OCT 02 / Pay date 31 OCT 02	0000 3 800 000	455 00	0 00	0 00	455 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
 Account Name: FREEDOM FORUM INC.BATTERYM-SL

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Equities

RYLAND GROUP INC COM	CUSIP 783784103	0000	2,800 000	58 00	0 00	0 00	58 00	Received this period
SCHULMAN A INC COM	CUSIP 808194104	0000	3,700 000	488 00	0 00	0 00	488 00	Received this period
STATEN IS BANCORP INC COM	CUSIP 857550107	0000	4 000 000	520 00	0 00	0 00	520 00	Received this period
THORNBERG MTG INC COM	CUSIP 882218107	0000	8 300 000	3,654 00	0 00	0 00	3,654 00	Received this period
TORO CO COM	CUSIP 891092108	0000	1,100 000	132 00	0 00	0 00	132 00	Received this period
U S RESTAURANT PPTYS INC COM	CUSIP 802871100	0000	0 000	352 00	0 00	0 00	352 00	Received this period
UNVLT HLTH RLTY INC TR SH BEN INT	CUSIP 91359E105	0000	1,800 000	864 00	0 00	0 00	864 00	Received this period
VALMONT INDS INC COM	CUSIP 920253101	0000	1,700 000	127 50	0 00	0 00	127 50	Received this period
VECTREN CORP COM	CUSIP 92240G101	0000	0 000	880 00	0 00	0 00	880 00	Received this period
WASH FED INC COM	CUSIP 836824109	0000	4,900 000	1,127 00	0 00	0 00	1 127 00	Received this period
WATTS INDS INC CL A	CUSIP 942749102	0000	2,100 000	128 00	0 00	0 00	128 00	Received this period
WEBSTER FNCL CORP WATERBURY CONN COM	CUSIP 847880109	0000	3,600 000	684 00	0 00	0 00	684 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 613785
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
WORTHINGTON INDS INC COM	0000 5 800 000	944 00	0 00	0 00	944 00	Received this period
CUSIP 881811102 Ex date 30 SEP 02 / Pay date 30 SEP 02						
WSFS FINL CORP COM	0000 3,000 000	150 00	0 00	0 00	150 00	Received this period
CUSIP 028328102 Ex date 19 NOV 02 / Pay date 19 NOV 02						
Total common stock						
		0 00	0 00	0 00	0 00	Receivable last period
		20,802 40	0 00	0 00	20,802 40	Receivable this period
		41,766 54	0 00	120 93	41,645 61	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		62,568 94	0 00	120 93	62,448 01	Earned Income
Total equities						
		0 00	0 00	0 00	0 00	Receivable last period
		20,802 40	0 00	0 00	20,802 40	Receivable this period
		41,766 54	0 00	120 93	41,645 61	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		62,568 94	0 00	120 93	62,448 01	Earned Income
Cash and cash equivalents						
Short term investment funds						
United States - USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 865278107	1 0557 8 734 070	85 42	0 00	0 00	85 42	Receivable this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 685278107 Ex date 30 SEP 02 / Pay date 01 OCT 02	0000 677 080	121 80	0 00	0 00	121 80	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 865278107 Ex date 31 OCT 02 / Pay date 01 NOV 02	0000 14 454 310	184 91	0 00	0 00	184 91	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 30 NOV 02 / Pay date 02 DEC 02	0000 15 523 980	88 84	0 00	0 00	88 84	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP 824888AA4 Ex date 04 DEC 02 / Pay date 04 DEC 02	4718 0 000	4 78	0 00	0 00	4 78	Received this period
Total short term investment funds		0 00 85 42 390 33 0 00 0 00 0 00 0 00 0 00 475 75	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 85 42 390 33 0 00 0 00 0 00 0 00 0 00 475 75	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Total cash and cash equivalents		0 00 85 42 390 33 0 00 0 00 0 00 0 00 0 00 475 75	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 85 42 390 33 0 00 0 00 0 00 0 00 0 00 475 75	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Total income		0 00 20,887 82 42,158 87 0 00 0 00 0 00 0 00 0 00 83,044 89	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 120 93 0 00 0 00 0 00 0 00 0 00 120 93	0 00 20,887 82 42,035 94 0 00 0 00 0 00 0 00 0 00 82,923 76	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 2613765
 Account Name: FREEDOM FORUM INC-BATTERY-SL

Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Transaction	Total
Security Receipts	0 00	0 00	9,858,028.10	10,151,001.85	0 00	0 00	0 00	0 00
Security Deliveries	0 00	0 00	-289,771.00	-303,736.27	0 00	0 00	0 00	0 00
Portfolio Transfers Out	0 00	-33,849.37	0 00	0 00	0 00	0 00	0 00	0 00
Portfolio Transfers In	185,017.30	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total	185,017.30	-33,849.37	9,568,258.10	9,847,265.58	0 00	0 00	0.00	0 00
Total unrealized gain/loss security disbursements less receipts								
								291,010.48

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM.SL

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Funding & Disbursement Detail Security Receipts

Value date	Security description	Market value	Transaction amount	Realized gain/loss	Total
Entry date	Transaction description	Cost	Cost on gain/loss	Transtation	
Asset ID				Market	
6 Sep 02	##CROWN AMERN RLTY TR COM REF # 2222698	45,031 00	48 627 92	0 00	0 00
23 Sep 02	Shares/PAR 4 800 000		0 00		0 00
CUSIP 226168102	4 800 00 SHARES TRANSFERRED FROM ACCOUNT				
	26-02475				
6 Sep 02	##HUDSON UTD BANCORP COM DO NOT USE SEE SEC	118 804 00	118 784 58	0 00	0 00
23 Sep 02	#2406952		0 00		0 00
CUSIP 444165104	Shares/PAR 4 100 000				
	4,100 00 SHARES TRANSFERRED FROM ACCOUNT				
	26-02475				
6 Sep 02	##THORNBURG MTG INC COMDO NOT USE SEE SEC	118 408 00	114 860 75	0 00	0 00
24 Sep 02	2863290		0 00		0 00
CUSIP 885218107	Shares/PAR 5 800 000				
	5 800 00 SHARES TRANSFERRED FROM ACCOUNT				
	26-02475				
6 Sep 02	AARON RENTS INC CL B	48,510 00	48,338 98	0 00	0 00
19 Sep 02	Shares/PAR 2 200 000		0 00		0 00
CUSIP 002635201	2 200 00 SHARES TRANSFERRED FROM ACCOUNT				
	26-02475				
6 Sep 02	ACTUANT CORP CL A NEW	64 430 00	65,284 53	0 00	0 00
20 Sep 02	Shares/PAR 1,700 000		0 00		0 00
CUSIP 00508X203	1 700 00 SHARES TRANSFERRED FROM ACCOUNT				
	26-02475				
6 Sep 02	ACUITY BRANDS INC COM	37 071 00	37 411 09	0 00	0 00
20 Sep 02	Shares/PAR 2 700 000		0 00		0 00
CUSIP 00606Y102	2 700 00 SHARES TRANSFERRED FROM ACCOUNT				
	26 02475				
6 Sep 02	ADR CELANESE AG NPV COM	50,492 00	50 768 04	0 00	0 00
23 Sep 02	Shares/PAR 2 600 000		0 00		0 00
CUSIP 01487A101	2,600 00 SHARES TRANSFERRED FROM ACCOUNT				
	26-02475				
6 Sep 02	AFTERMARKET TECH CORP COM	77 280 00	75 360 10	0 00	0 00
20 Sep 02	Shares/PAR 4 800 000		0 00		0 00
CUSIP 008318107	4 800 00 SHARES TRANSFERRED FROM ACCOUNT				
	26-02475				
6 Sep 02	ALBANY INTL CORP NEW CL A	58,511 00	59,983 52	0 00	0 00
20 Sep 02	Shares/PAR 2,700 000		0 00		0 00
CUSIP 012348108	2,700 00 SHARES TRANSFERRED FROM ACCOUNT				
	26 02475				

Portfolio Statement

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

1 JAN 02 - 31 DEC 02

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Funding & Disbursement Detail Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
8 Sep 02 20 Sep 02 CUSIP 01959P009	ALLIANCE GAMING CORP COM NEW NEW Shares/PAR 5 800 000 5 800 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	86,710 00	88 838 61	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 019855105	ALLOY INC COM STK Shares/PAR 5,100 000 5,100 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	47,787 00	54 999 13	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 024081103	AMERN AXLE & MFG HOLDINGS INC Shares/PAR 4,800 000 4,800 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	141,888 00	144,483 01	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 02744P101	AMERN MED SEC GROUP INC COM Shares/PAR 2 000 000 2 000 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	29,800 00	30,084 04	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 035710408	ANNALY MTG MGMT INC COM Shares/PAR 4 000 000 4 000 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	79,240 00	80,685 04	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 037347101	ANWORTH MTG AST CORP COM Shares/PAR 5 600 000 5 600 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	78 180 00	78 370 38	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 037589108	APOGEE ENTERPRISES INC COM Shares/PAR 6 600 000 6 600 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	78 870 00	76 684 30	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 037804204	APOLLO GROUP INC UNIV PHOENIX ONLINE COM Shares/PAR 1,800 000 1,600 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	47,120 00	45 028 00	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 037833108	APRIA HEALTHCARE GROUP INC COM Shares/PAR 1,400 000 1,400 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	33,152 00	32,511 02	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 043353101	ARVINMERITOR INC COM STK ISIN# US0433531011 Shares/PAR 1,600 000 1 600 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	37 840 00	38,022 50	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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◆ Funding & Disbursement Detail Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
8 Sep 02 23 Sep 02 CUSIP 058882103	BANCORPSOUTH INC COM Shares/PAR 4,500 000 4 500 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	92 430 00	93 149 37	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 066921108	BANTA CORP COM Shares/PAR 1 700 000 1,700 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	61 998 00	62,710 53	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 084423102	BERKLEY W R CORP COM Shares/PAR 1 100 000 1,100 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	37,488 00	36,968 54	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 09247X101	BLACKROCK INC CL A COM STK Shares/PAR 1 000 000 1 000 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	42,840 00	43 938 52	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 098781101	BOB EVANS FARMS INC COM Shares/PAR 3,100 000 3 100 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	73 470 00	76,587 10	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 05561Q201	BOK FINL CORP COM NEW Shares/PAR 1 200 000 1,200 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	40 164 00	39,946 03	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 098724108	BORG WARNER INC COM Shares/PAR 1 700 000 1 700 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	100 504 00	102 240 53	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 103304101	BOYD GAMING CORP Shares/PAR 2 300 000 2,300 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	38 583 00	37 759 51	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 121578108	BURL COAT FACTORY WHSE CORP COM Shares/PAR 2,400 000 2 400 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	47 280 00	47,128 08	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 138733108	CAP AUTOMOTIVE REIT COM SHS Shares/PAR 3 100 000 3 100 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	75 671 00	75 681 88	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Funding & Disbursement Detail Security Receipts

Value date	Security description	Market value	Cost	Transaction amount	Realized gain/loss	Total
Entry date	Transaction description			Cost on gain/loss	Market Translation	
Asset ID						
8 Sep 02	CATELLUS DEV CORP	48,320 00	47,352 48	0 00	0 00	0 00
23 Sep 02	Shares/PAR 2 400 000			0 00		
CUSIP 148111108	2,400 00 SHARES TRANSFERRED FROM ACCOUNT					
	26-02475					
8 Sep 02	CATO CORP NEW CL A	44 760 00	45,385 06	0 00	0 00	0 00
23 Sep 02	Shares/PAR 2,400 000			0 00		
CUSIP 148205108	2 400 00 SHARES TRANSFERRED FROM ACCOUNT					
	26-02475					
8 Sep 02	CBL & ASSOC PPTYS INC COM	48 092 00	47,020 50	0 00	0 00	0 00
23 Sep 02	Shares/PAR 1,200 000			0 00		
CUSIP 124830100	1,200 00 SHARES TRANSFERRED FROM ACCOUNT					
	26-02475					
8 Sep 02	CENT PKG CORP COM	40,700 00	39,487 58	0 00	0 00	0 00
23 Sep 02	Shares/PAR 2 000 000			0 00		
CUSIP 154788108	2,000 00 SHARES TRANSFERRED FROM ACCOUNT					
	26-02475					
8 Sep 02	CHARLES RIV LAB INTL INC COM ISIN	118,820 00	118 517 94	0 00	0 00	0 00
23 Sep 02	Shares/PAR 3,000 000			0 00		
CUSIP 188884107	3 000 00 SHARES TRANSFERRED FROM ACCOUNT					
	26-02475					
8 Sep 02	CHATTEM INC COM	48 674 30	47,637 54	0 00	0 00	0 00
23 Sep 02	Shares/PAR 1 300 000			0 00		
CUSIP 182458107	1 300 00 SHARES TRANSFERRED FROM ACCOUNT					
	26-02475					
8 Sep 02	COMPUTER NETWORK TECH CORP COM	62 180 00	65,804 40	0 00	0 00	0 00
23 Sep 02	Shares/PAR 10,000 000			0 00		
CUSIP 204828101	10 000 00 SHARES TRANSFERRED FROM ACCOUNT					
	26-02475					
8 Sep 02	COMWLTH TEL ENTERPRISES INC NEW COM	83 274 00	65,293 98	0 00	0 00	0 00
23 Sep 02	Shares/PAR 1,700 000			0 00		
CUSIP 203348105	1 700 00 SHARES TRANSFERRED FROM ACCOUNT					
	26-02475					
8 Sep 02	COOPER TIRE & RUBBER CO COM, NO PAR	70,210 00	73,777 97	0 00	0 00	0 00
23 Sep 02	Shares/PAR 3,500 000			0 00		
CUSIP 218831107	3,500 00 SHARES TRANSFERRED FROM ACCOUNT					
	26-02475					
8 Sep 02	CORN PRODS INTL INC COM	64 448 00	65,078 86	0 00	0 00	0 00
23 Sep 02	Shares/PAR 2,300 000			0 00		
CUSIP 218023108	2 300 00 SHARES TRANSFERRED FROM ACCOUNT					
	26-02475					

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
 Account Name FREEDOM FORUM INC-BATTERYM-SL

Funding & Disbursement Detail

Security Receipts

Value date Entry date Security description Transaction description Market value Cost Transaction amount Cost on gain/loss Market Realized gain/loss Translation Total

8 Sep 02	23 Sep 02	COVENTRY HLTH CARE INC COM	Shares/PAR 5 600 000	170 578 00	173,308 84	0 00	0 00	0 00	0 00	0 00	0 00	
		CUSIP 222862104 5 600 00 SHARES TRANSFERRED FROM ACCOUNT										
8 Sep 02	23 Sep 02	DELPHI FINL GROUP INC CL A	Shares/PAR 1 800 000	64,018 00	63 168 88	0 00	0 00	0 00	0 00	0 00	0 00	
		CUSIP 247131105 1 800 00 SHARES TRANSFERRED FROM ACCOUNT										
8 Sep 02	23 Sep 02	DIME CMNTY BANCORP INC COM	Shares/PAR 3 600 000	93,132 00	92 887 92	0 00	0 00	0 00	0 00	0 00	0 00	
		CUSIP 253922108 3 600 00 SHARES TRANSFERRED FROM ACCOUNT										
8 Sep 02	23 Sep 02	DURA AUTOMOTIVE SYS INC COM	Shares/PAR 2 800 000	40,919 00	39 882 13	0 00	0 00	0 00	0 00	0 00	0 00	
		CUSIP 265803104 2 800 00 SHARES TRANSFERRED FROM ACCOUNT										
8 Sep 02	23 Sep 02	EDWARDS LIFESCIENCES CORP COM	Shares/PAR 3 800 000	81 580 00	84 522 12	0 00	0 00	0 00	0 00	0 00	0 00	
		CUSIP 28176E108 3 800 00 SHARES TRANSFERRED FROM ACCOUNT										
8 Sep 02	23 Sep 02	EMCOR GROUP INC COM	Shares/PAR 3 000 000	158 100 00	163 705 02	0 00	0 00	0 00	0 00	0 00	0 00	
		CUSIP 280840100 3 000 00 SHARES TRANSFERRED FROM ACCOUNT										
8 Sep 02	23 Sep 02	ENDO PHARMACEUTICALS HLDGS INC COM	Shares/PAR 4 800 000	45 072 00	43 850 88	0 00	0 00	0 00	0 00	0 00	0 00	
		CUSIP 28264F203 4 800 00 SHARES TRANSFERRED FROM ACCOUNT										
8 Sep 02	23 Sep 02	ENTEGRIS INC COM	Shares/PAR 4 000 000	34,200 00	38,222 40	0 00	0 00	0 00	0 00	0 00	0 00	
		CUSIP 28382U104 4 000 00 SHARES TRANSFERRED FROM ACCOUNT										
8 Sep 02	23 Sep 02	EON LABS INC COM	Shares/PAR 2 300 000	40 135 00	43,305 09	0 00	0 00	0 00	0 00	0 00	0 00	
		CUSIP 28412E100 2 300 00 SHARES TRANSFERRED FROM ACCOUNT										
8 Sep 02	23 Sep 02	ESS TECH INC COM	Shares/PAR 8 400 000	88,098 00	87,130 84	0 00	0 00	0 00	0 00	0 00	0 00	
		CUSIP 288181108 8 400 00 SHARES TRANSFERRED FROM ACCOUNT										

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8 Sep 02 23 Sep 02 CUSIP 287428100	ESTERLINE TECHNOLOGIES CORP COM STK Shares/PAR 2,200 000 2,200 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	40,370 00	42,010 02	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 30218U108	EXPRESSJET HLDGS INC COM Shares/PAR 3,500 000 3,500 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	41 020 00	39,497 01	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 30241E303	FBR AST INVT CORP COM STCK Shares/PAR 1,500 000 1,500 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	51,225 00	50,207 04	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 30241L108	FEI CO COM Shares/PAR 5,900 000 5,900 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	98,998 00	106,604 34	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 317823100	FINISH LINE INC CL A Shares/PAR 4,200 000 4 200 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	38 540 00	37,584 84	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP G38738108	FRESH DEL MONTE PRODUCE INC COM STK Shares/PAR 2,700 000 2,700 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	69,714 00	73 723 08	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 358433100	FRIEDMAN BILLINGS RAMSEY GROUP INC CL A Shares/PAR 4 400 000 4,400 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	47 478 00	46,088 08	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 358884108	FULLER H B CO COM Shares/PAR 2,900 000 2 900 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	77,488 00	78,768 89	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 36488R101	GAMESTOP CORP CL A Shares/PAR 2,100 000 2,100 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	40,278 00	44,421 07	0 00 0 00	0 00	0 00	0 00
8 Sep 02 23 Sep 02 CUSIP 388808108	GROUP 1 AUTOMOTIVE INC COM Shares/PAR 2,600 000 2,800 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	73,346 00	71,201 88	0 00 0 00	0 00	0 00	0 00

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8 Sep 02 23 Sep 02 CUSIP 400518100	GTECH HLDGS CORP COM Shares/PAR 8,100,000 6,100.00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	115,778.00	118,610.69	0.00 0.00	0.00	0.00	0.00
8 Sep 02 23 Sep 02 CUSIP 391648102	GTR BAY BANCORP COM Shares/PAR 1,600,000 1,600.00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	38,704.00	40,143.00	0.00 0.00	0.00	0.00	0.00
8 Sep 02 23 Sep 02 CUSIP 410120100	HANCOCK HLDG CO COM Shares/PAR 800,000 800.00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	44,118.00	43,208.00	0.00 0.00	0.00	0.00	0.00
8 Sep 02 23 Sep 02 CUSIP 41043F200	HANGER ORTHOPEDIC GROUP INC COM NEW Shares/PAR 1,700,000 1,700.00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	28,356.00	29,053.50	0.00 0.00	0.00	0.00	0.00
8 Sep 02 23 Sep 02 CUSIP 412893103	HARLAND JOHN H CO COM Shares/PAR 4,500,000 4,500.00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	113,265.00	120,272.04	0.00 0.00	0.00	0.00	0.00
8 Sep 02 23 Sep 02 CUSIP 418870100	HAWAIIAN ELEC INDS INC COM Shares/PAR 1,900,000 1,900.00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	83,619.00	85,231.03	0.00 0.00	0.00	0.00	0.00
8 Sep 02 23 Sep 02 CUSIP 438141105	HOLLYWOOD ENTMT CORP COM Shares/PAR 3,300,000 3,300.00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	44,715.00	44,729.97	0.00 0.00	0.00	0.00	0.00
8 Sep 02 23 Sep 02 CUSIP 438082100	HON INDS INC COM Shares/PAR 1,400,000 1,400.00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	38,282.00	38,812.50	0.00 0.00	0.00	0.00	0.00
8 Sep 02 23 Sep 02 CUSIP 442120101	HSTN EXPL CO COM Shares/PAR 2,600,000 2,600.00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	76,180.00	77,843.48	0.00 0.00	0.00	0.00	0.00
8 Sep 02 23 Sep 02 CUSIP 44332P101	HUB INTL LTD COM Shares/PAR 2,300,000 2,300.00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	34,860.00	35,161.08	0.00 0.00	0.00	0.00	0.00

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8 Sep 02	23 Sep 02	HUGHES SUP INC COM	2,500 00 SHARES TRANSFERRED FROM ACCOUNT	68,825 00	71,134 85	0 00	0 00	0 00	0 00
8 Sep 02	23 Sep 02	IDEXX LABS INC	4,800 00 SHARES TRANSFERRED FROM ACCOUNT	140,160 00	140,001 08	0 00	0 00	0 00	0 00
8 Sep 02	23 Sep 02	IMATION CORP COM	1,900 00 SHARES TRANSFERRED FROM ACCOUNT	80,420 00	83,887 49	0 00	0 00	0 00	0 00
8 Sep 02	23 Sep 02	IMPAC MTG HLDGS INC COM	4,100 00 SHARES TRANSFERRED FROM ACCOUNT	49,077 00	47,205 04	0 00	0 00	0 00	0 00
8 Sep 02	23 Sep 02	INDEPENDENCE CMNTY BK CORP COM	1,400 00 SHARES TRANSFERRED FROM ACCOUNT	43,834 00	43,508 08	0 00	0 00	0 00	0 00
8 Sep 02	23 Sep 02	INTEGRATED CIRCUIT SYS INC COM NEW COM STK	5,400 00 SHARES TRANSFERRED FROM ACCOUNT	84,672 00	85,979 80	0 00	0 00	0 00	0 00
8 Sep 02	23 Sep 02	INTER TEL INC COM	5,400 00 SHARES TRANSFERRED FROM ACCOUNT	126,090 00	129,532 12	0 00	0 00	0 00	0 00
8 Sep 02	23 Sep 02	IOMEGA CORP COM NEW	3,500 00 SHARES TRANSFERRED FROM ACCOUNT	44,730 00	41,908 06	0 00	0 00	0 00	0 00
8 Sep 02	23 Sep 02	JOHN NUVEN CO CL A	3,300 00 SHARES TRANSFERRED FROM ACCOUNT	72,830 00	74,650 00	0 00	0 00	0 00	0 00
8 Sep 02	23 Sep 02	LANDSTAR SYS INC COM	1,400 00 SHARES TRANSFERRED FROM ACCOUNT	68,238 00	69,320 72	0 00	0 00	0 00	0 00

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6 Sep 02 23 Sep 02 CUSIP 528107107	LENNOX INTL INC COM Shares/PAR 4 400 000 4 400 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	69 740 00	88 283 34	0 00 0 00	0 00	0 00	0 00
6 Sep 02 23 Sep 02 CUSIP 534392101	MACERICH CO COM Shares/PAR 4 000 000 4 000 00 SHARES TRANSFERRED FROM ACCOUNT 28 02475	122,200 00	122,492 58	0 00 0 00	0 00	0 00	0 00
6 Sep 02 23 Sep 02 CUSIP 587188103	MENTOR CORP COM Shares/PAR 2,800 000 2 800 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	80 356 00	93 151 08	0 00 0 00	0 00	0 00	0 00
6 Sep 02 23 Sep 02 CUSIP 587200108	MENTOR GRAPHICS CORP COM Shares/PAR 8 600 000 8 600 00 SHARES TRANSFERRED FROM ACCOUNT 28 02475	58 598 00	62,241 32	0 00 0 00	0 00	0 00	0 00
6 Sep 02 23 Sep 02 CUSIP 681520200	METHODE ELECTRS INC CL A Shares/PAR 3,100 000 3 100 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	28 078 00	31,326 47	0 00 0 00	0 00	0 00	0 00
6 Sep 02 23 Sep 02 CUSIP 818803107	MOTHERS WK INC COM Shares/PAR 1 300 000 1,300 00 SHARES TRANSFERRED FROM ACCOUNT 28 02475	44,928 00	44,234 04	0 00 0 00	0 00	0 00	0 00
6 Sep 02 23 Sep 02 CUSIP 831158102	NASH FINCH CO COM Shares/PAR 3 500 000 3 500 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	85 680 00	75 180 05	0 00 0 00	0 00	0 00	0 00
6 Sep 02 23 Sep 02 CUSIP 837071101	NATIONAL-OILWELL INC COM Shares/PAR 2,300 000 2 300 00 SHARES TRANSFERRED FROM ACCOUNT 28 02475	40 480 00	42,978 58	0 00 0 00	0 00	0 00	0 00
6 Sep 02 24 Sep 02 CUSIP 838108102	NAUTILUS GROUP INC COM Shares/PAR 5 600 000 5 600 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	185,200 00	172,180 00	0 00 0 00	0 00	0 00	0 00
6 Sep 02 24 Sep 02 CUSIP 841158102	NETIQ CORP COM Shares/PAR 5 300 000 5 300 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	98 103 00	104,342 78	0 00 0 00	0 00	0 00	0 00

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Entry date	Transaction description			Cost on gain/loss		Translation	
Asset ID							
6 Sep 02	NEWFIELD EXPLORATION	80,075 00	83,695 95	0 00	0 00	0 00	0 00
24 Sep 02	Shares/PAR 2,500 000			0 00			
CUSIP 651280105	2,500 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
6 Sep 02	NJ RES CORP COM	78,650 00	79,474 00	0 00	0 00	0 00	0 00
24 Sep 02	Shares/PAR 2 500 000			0 00			
CUSIP 646025108	2,500 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
6 Sep 02	NU SKIN ENTERPRISES INC CL A	47,112 00	47 839 05	0 00	0 00	0 00	0 00
24 Sep 02	Shares/PAR 3,800 000			0 00			
CUSIP 67618T105	3,900 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
6 Sep 02	OCEANEERING INTL INC COM	41 585 00	41,340 88	0 00	0 00	0 00	0 00
24 Sep 02	Shares/PAR 1,700 000			0 00			
CUSIP 675232102	1,700 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
6 Sep 02	OCTEL CORP COM	53,245 00	51,382 02	0 00	0 00	0 00	0 00
24 Sep 02	Shares/PAR 2,300 000			0 00			
CUSIP 676727101	2,300 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
6 Sep 02	OTTER TAIL CORP	74,240 00	77,504 89	0 00	0 00	0 00	0 00
24 Sep 02	Shares/PAR 2 900 000			0 00			
CUSIP 688545103	2 900 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
6 Sep 02	OVERTURE SVCS INC COM STK	56 231 00	60 813 86	0 00	0 00	0 00	0 00
24 Sep 02	Shares/PAR 2,900 000			0 00			
CUSIP 69039R100	2,900 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
6 Sep 02	OWENS ILL INC COM NEW	51 600 00	50 791 04	0 00	0 00	0 00	0 00
24 Sep 02	Shares/PAR 4 300 000			0 00			
CUSIP 690788403	4 300 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
6 Sep 02	PAXAR CORP COM	58,204 00	60,647 48	0 00	0 00	0 00	0 00
24 Sep 02	Shares/PAR 3 800 000			0 00			
CUSIP 704227107	3 800 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						
6 Sep 02	PEGASUS SOLUTIONS INC COM	39,933 00	42,721 03	0 00	0 00	0 00	0 00
24 Sep 02	Shares/PAR 2,700 000			0 00			
CUSIP 705806105	2,700 00 SHARES TRANSFERRED FROM ACCOUNT						
	26-02475						

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8 Sep 02 24 Sep 02 CUSIP 713278108	PEP BOYS-MANNY MOE & JACK COM Shares/PAR 7 300 000 7 300 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	100 010 00	103 821 85	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 717125108	PHARMACEUTICAL RES INC COM Shares/PAR 1,600 000 1 600 00 SHARES TRANSFERRED FROM ACCOUNT 28 02475	40,828 00	41 473 02	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 718892108	PHILLIPS VAN HEUSEN CORP COM Shares/PAR 3,800 000 3 800 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	49,590 00	47,784 84	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 725701108	PITTSTON BRINKS GROUP COM Shares/PAR 1 200 000 1,200 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	27,720 00	29,108 00	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 731872103	POLO RALPH LAUREN CORP CL A Shares/PAR 2,200 000 2,200 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	47,368 00	48,187 51	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 734118100	PORT FINL CORP COM Shares/PAR 1,100 000 1 100 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	42 350 00	42,347 51	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 74731K108	QUAKER CY BANCORP INC COM Shares/PAR 1-200 000 1 200 00 SHARES TRANSFERRED FROM ACCOUNT 28 02475	43 728 00	43,404 03	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 747820102	QUANEX CORP COM Shares/PAR 2 800 000 2 800 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	101 920 00	102 328 08	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 748138107	R&G FINL CORP CL B Shares/PAR 5 700 000 5 700 00 SHARES TRANSFERRED FROM ACCOUNT 28 02475	130,888 00	128 338 83	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 758110100	REEBOK INTL COM Shares/PAR 1,700 000 1 700 00 SHARES TRANSFERRED FROM ACCOUNT 28-02475	41,055 00	42 120 53	0 00 0 00	0 00	0 00	0 00

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8 Sep 02 24 Sep 02 CUSIP 761230101	RESPIRONICS INC COM Shares/PAR 3,300 000 3 300 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	109,857 00	112,338 06	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 768742107	ROADWAY CORPORATION Shares/PAR 2,900 000 2 900 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	79,228 00	67,730 43	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 778182107	ROSLYN BANCORP INC COM Shares/PAR 5,700 000 5,700 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	123,576 00	128,734 00	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 763518101	RYANS FAMILY STEAK HSES INC COM Shares/PAR 4,900 000 4 900 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	59,829 00	61,439 59	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 763764103	RYLAND GROUP INC COM Shares/PAR 2,900 000 2,900 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	122,148 00	124,955 49	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 808194104	SCHULMAN A INC COM Shares/PAR 2,500 000 2,500 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	49,150 00	52,772 55	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 826844108	SICOR INC COM Shares/PAR 7,700 000 7,700 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	120,351 00	127,733 27	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 826322109	SIERRA HLTH SVCS INC COM Shares/PAR 4,900 000 4,900 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	89,180 00	94,328 09	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 827048109	SILGAN HLDGS INC COM Shares/PAR 2,400 000 2,400 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	71,860 00	76,413 06	0 00 0 00	0 00	0 00	0 00
8 Sep 02 24 Sep 02 CUSIP 85227Q109	SS&C TECHNOLOGIES INC COM Shares/PAR 3,200 000 3 200 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	40,000 00	43,180 05	0 00 0 00	0 00	0 00	0 00

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8 Sep 02 24 Sep 02 CUSIP 871130100	SYBASE INC COM Shares/PAR 8,900,000 8,900,000 SHARES TRANSFERRED FROM ACCOUNT 28-02475	117,213.00	122,744.03	0.00 0.00	0.00	0.00	0.00
8 Sep 02 24 Sep 02 CUSIP 887100105	TIMBERLAND CO CL A Shares/PAR 1,200,000 1,200,000 SHARES TRANSFERRED FROM ACCOUNT 28-02475	42,380.00	45,037.01	0.00 0.00	0.00	0.00	0.00
8 Sep 02 24 Sep 02 CUSIP 689162102	TOMMY HILFIGER COM STK USD0 01 Shares/PAR 3,700,000 3,700,000 SHARES TRANSFERRED FROM ACCOUNT 28-02475	41,810.00	44,832.09	0.00 0.00	0.00	0.00	0.00
8 Sep 02 24 Sep 02 CUSIP 881082108	TORO CO COM Shares/PAR 800,000 800,000 SHARES TRANSFERRED FROM ACCOUNT 28-02475	50,848.00	50,859.00	0.00 0.00	0.00	0.00	0.00
8 Sep 02 24 Sep 02 CUSIP 802971100	U S RESTAURANT PPTYS INC COM Shares/PAR 3,200,000 3,200,000 SHARES TRANSFERRED FROM ACCOUNT 28-02475	47,360.00	47,482.89	0.00 0.00	0.00	0.00	0.00
8 Sep 02 24 Sep 02 CUSIP 802881105	UGI CORP NEW COM Shares/PAR 2,200,000 2,200,000 SHARES TRANSFERRED FROM ACCOUNT 28-02475	78,890.00	78,201.08	0.00 0.00	0.00	0.00	0.00
8 Sep 02 24 Sep 02 CUSIP 802737105	UICI COM Shares/PAR 4,500,000 4,500,000 SHARES TRANSFERRED FROM ACCOUNT 28-02475	81,000.00	82,283.31	0.00 0.00	0.00	0.00	0.00
8 Sep 02 24 Sep 02 CUSIP 81359E108	UNVL HLTH RLTY INC TR SH BEN INT Shares/PAR 1,800,000 1,800,000 SHARES TRANSFERRED FROM ACCOUNT 28-02475	49,770.00	49,007.50	0.00 0.00	0.00	0.00	0.00
8 Sep 02 24 Sep 02 CUSIP 802853101	VALMONT INDS INC COM Shares/PAR 1,700,000 1,700,000 SHARES TRANSFERRED FROM ACCOUNT 28-02475	41,850.00	41,758.47	0.00 0.00	0.00	0.00	0.00
8 Sep 02 24 Sep 02 CUSIP 82240G101	VECTREN CORP COM Shares/PAR 3,200,000 3,200,000 SHARES TRANSFERRED FROM ACCOUNT 28-02475	75,288.00	75,482.12	0.00 0.00	0.00	0.00	0.00

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6 Sep 02 24 Sep 02 CUSIP 829281108	W HLDG CO INC COM Shares/PAR 3,500 000 3,500 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	65,975 00	66,238 97	0 00 0 00	0 00	0 00	0 00
6 Sep 02 24 Sep 02 CUSIP 838824108	WASH FED INC COM Shares/PAR 4,800 000 4,800 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	122,607 80	125,662 92	0 00 0 00	0 00	0 00	0 00
6 Sep 02 24 Sep 02 CUSIP 842749102	WATTS INDS INC CL A Shares/PAR 2,100 000 2,100 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	35,175 00	37,884 00	0 00 0 00	0 00	0 00	0 00
6 Sep 02 24 Sep 02 CUSIP 847684108	WEBSense INC COM STK ISIN# US9476841062 Shares/PAR 3,500 000 3,500 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	54,985 00	58,169 44	0 00 0 00	0 00	0 00	0 00
6 Sep 02 24 Sep 02 CUSIP 847680108	WEBSTER FNCL CORP WATERBURY CONN COM Shares/PAR 3,400 000 3,400 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	126,582 00	128,858 88	0 00 0 00	0 00	0 00	0 00
6 Sep 02 24 Sep 02 CUSIP 881811102	WORTHINGTON INDS INC COM Shares/PAR 5,800 000 5,800 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	107,852 00	103,705 48	0 00 0 00	0 00	0 00	0 00
6 Sep 02 24 Sep 02 CUSIP 829328102	WSFS FINL CORP COM Shares/PAR 1,300 000 1,300 00 SHARES TRANSFERRED FROM ACCOUNT 26-02475	38,818 00	40,768 04	0 00 0 00	0 00	0 00	0 00
6 Sep 02 23 Sep 02 CUSIP 083878108	BLOCKBUSTER INC CL A CL A ISIN #US0938781088 Shares/PAR 5,800 000 TRANSFER FROM ACCOUNT 26-02475	136,898 00	138,163 15	0 00 0 00	0 00	0 00	0 00
16 Sep 02 24 Sep 02 CUSIP 888238201	OSHKOSH TRUCK CORP COM Shares/PAR 1,100 000 RECEIVED FROM ACCOUNT 26-02475	65,120 00	62,181 69	0 00 0 00	0 00	0 00	0 00
16 Sep 02 24 Sep 02 CUSIP 74855W907	R H DONNELLEY CORP COM NEW Shares/PAR 3,400 000 RECEIVED FROM ACCOUNT 26-02475	88,700 00	88,221 62	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613785
Account Name *FREEDOM FORUM INC-BATTERYM-SL

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Funding & Disbursement Detail

Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
18 Sep 02 10 Oct 02 CUSIP 781885105	REYNOLDS & REYNOLDS CO CL A COM Shares/PAR 3 000 000 RECEIVED FROM ACCOUNT 26 02475	78 750 00	75 527 70	0 00 0 00	0 00	0 00	0 00
15 Oct 02 31 Oct 02 CUSIP 183421100	CHELSEA PROPERTY GROUP INC COM STK USD 0 01 Shares/PAR 1 900 000 PLACED 1 900 00 PAR ON RECORD TO CORRECT INTERNAL SECURITY NUMBER FORMER SEC# 02123889	59,812 00	62 357 97	0 00 0 00	0 00	0 00	0 00
21 Oct 02 31 Oct 02 CUSIP 444185104	HUDSON UTD BANCORP COM STK NPV Shares/PAR 4 100 000 PLACED 4,100 00 PAR ON RECORD TO CORRECT INTERNAL SECURITY NUMBER FORMER SEC# 02406953	122,590 00	118 784 58	0 00 0 00	0 00	0 00	0 00
21 Oct 02 31 Oct 02 CUSIP 685218107	THORNBURG MTG INC COM Shares/PAR 6 300 000 PLACED 6 300 00 PAR ON RECORD TO CORRECT INTERNAL SECURITY NUMBER FORMER SEC# 02883291	0 00	124,583 72	0 00 0 00	0 00	0 00	0 00
Total security receipts		9,856,026 10	10,151,001 85	0 00 0 00	0 00	0 00	0 00

Security Deliveries

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
15 Oct 02 21 Oct 02 CUSIP 183421100	##CHELSEA PPTY GROUP INC COM REF # 2123884 Shares/PAR 1,900 000 REMOVED 1,900 00 PAR FROM RECORD TO CORRECT INTERNAL SECURITY NUMBER REFER TO SEC# 02123884	- 59,812 00	- 62 357 97	0 00 0 00	0 00	0 00	0 00
21 Oct 02 28 Oct 02 CUSIP 444185104	##HUDSON UTD BANCORP COM DO NOT USE SEE SEC #2406952 Shares/PAR -4 100 000 REMOVED 4 100 00 PAR FROM RECORD TO CORRECT INTERNAL SECURITY NUMBER REFER TO SEC# 02406952	- 122,590 00	- 118,784 58	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
Account Name 'FREEDOM FORUM INC-BATTERYM-SL'

Funding & Disbursement Detail

Security Deliveries

Value date	Entry date	Security description	Asset ID	Market value	Cost	Transaction amount	Realized gain/loss	Market	Transaction	Total
21 Oct 02	28 Oct 02	##THORNBURG MFG INC COMDO NOT USE SEE SEC	2883280	- 117 369 00	- 124 583 72	0 00	0 00	0 00	0 00	0 00
		REMOVED 6 300 00 PAR FROM RECORD TO CORRECT								
		Shares/PAR								
		6,300 000								
		INTERNAL SECURITY NUMBER REFER TO SEC#								
		02883280								
		Total security deliveries								
				- 289,771 00	- 303,738 27	0 00	0 00	0 00	0 00	0 00

Interportfolio Transfers Out

Value date	Entry date	Security description	Asset ID	Market value	Cost	Transaction amount	Realized gain/loss	Market	Transaction	Total
1 Oct 02	1 Oct 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC - CASH FREEDOM FORUM		0 00	0 00	- 3,281 08	0 00	0 00	0 00	0 00
1 Nov 02	1 Nov 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC - CASH FREEDOM FORUM		0 00	0 00	- 15 084 31	0 00	0 00	0 00	0 00
2 Dec 02	2 Dec 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC - CASH FREEDOM FORUM		0 00	0 00	- 15 523 88	0 00	0 00	0 00	0 00
		Total interportfolio transfers out								
				0 00	0 00	- 33,849 37	0 00	0 00	0 00	0 00

Interportfolio Transfers In

Value date	Entry date	Security description	Asset ID	Market value	Cost	Transaction amount	Realized gain/loss	Market	Transaction	Total
8 Sep 02	8 Sep 02	United States dollar RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02475, -FREEDOM FORUM INC JP MORGN TRANSFER FUNDS PER CLIENT DIRECTION		0 00	0 00	184 489 80	0 00	0 00	0 00	0 00
		Total								
				0 00	0 00	184 489 80	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2613765
 Account Name FREEDOM FORUM INC-BATTERYM-SL

Funding & Disbursement Detail
Interfolio Transfers In

Value date	Entry date	Security description	Asset ID	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Total
21 Oct 02	21 Oct 02	RECEIVED BY TRANSFER FROM INVESTMENT	United States dollar	MANAGEMENT ADVISORY ACCOUNT 28-02475 FREEDOM FORUM INC JP MORGN PER SPONSOR DIRECTION REPRESENTS HANCOCK HLDG CO COM DIVIDEND \$0 20 A SHARE ON 800 SHARES EX DATE 09-03-02 RECORD DATE 09-05-	0 00	0 00	180 00	0 00	0 00	0 00
21 Oct 02	21 Oct 02	RECEIVED BY TRANSFER FROM INVESTMENT	United States dollar	MANAGEMENT ADVISORY ACCOUNT 28 02475 FREEDOM FORUM INC JP MORGN PER SPONSOR DIRECTION REPRESENTS COOPER TIRE & RUBBER CO DIVIDEND \$0 105 A SHARE ON 3,500 SHARES EX DATE 08 03-02 RECORD DATE	0 00	0 00	387 50	0 00	0 00	0 00
Total interfolio transfers in										
Total										
Total unrealized gain/loss security disbursements less receipts										

281,010.48

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 2813765
 Account Name: FREEDOM FORUM INC-BATTERYM-SL

Capital Change Detail

Original security description/Asset ID Original cost Change description Payment Resulting security description/Asset ID Resulting cost Realized gains/losses Market Translation

Equities

United States

2 Dec 02	CHATTEM INC COM CUSIP 182458107	1 300 000	0 00	RECEIVED 1 300 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARES FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 11 18 02 EX DATE 12-02-02	0 00	CHATTEM INC COM CUSIP 182458107	2 800 000	0 00	0 00
31 Dec 02	PAC SUNWEAR CAL INC COM CUSIP 884873100	2,100 000	0 00	RECEIVED 1 050 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARES FOR EACH 2 SHARES(S) HELD PAYABLE TO HOLDERS OF RECORD 12 18 02, EX DATE 12 31 02	0 00	PAC SUNWEAR CAL INC COM CUSIP 884873100	3 150 000	0 00	0 00

Total United States	0 00	0 00	0 00		0 00	0 00	0 00	0 00	0 00
Total Equities	0 00	0 00	0 00		0 00	0 00	0 00	0 00	0 00
Total Payment Income	0 00	0 00	0 00		0 00	0 00	0 00	0 00	0 00

Portfolio Statements

1 JAN 02 - 31-DEC 02

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AUDITED

Account Name TATTERSALL ADVISORY GROUP

Account Number 2602473

Questions? If you have any questions about this report, call your Northern Trust account administrator

A Federal regulation allows certain clients to request information regarding the time of day that investment activity occurred in their accounts. If you require such information, please call your Relationship Manager

JAMES R SCHILLER
CB35

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Change in Book and Market Value

	Cost	Market value	For more information
Opening balance	74 475 094 96	78 553,008 54 /	
Interportfolio transfers in	24 542 830 43	24 542 830 43	See funding & disbursement summary
Security receipts	45 868 270 33	47 004 358 76	See funding & disbursement summary
Total receipts	70 211 200 78	71,547 287 19	See funding & disbursement summary
Interportfolio transfers out	11 793 089 63	11 793,089 63	See funding & disbursement summary
Security deliveries	497,980 00	- 502 010 00	See funding & disbursement summary
Total disbursements	12 291 069 63	12,295 099 63 /	See funding & disbursement summary
Income received	6 050 465 10	6 050 465 10	See income & expense summary
Expenses paid	- 70 341 00	70 341 00	See income & expense summary
Unrealized gain/loss change	0 00	2 089 959 96	See asset summary
Unrealized gain/loss on security movements	0 00	1 332 056 43	See funding & disbursement summary
Realized gain/loss	5 835 518 83	5 835 518 83	See realized gain/loss summary
Accrued income change	505 160 08	505 160 06	See income & expense summary
Total amortization expense	- 226 943 58	226 943 58	See income & expense summary
Total OID/MKT accretion income	29 453 29	29,453 29	See income & expense summary
Closing balance	144,519 438 79	148 686 412 33	

Portfolio Statement

1 JAN 02 - 31 DEC 02

◆ Change in Cash Value

Account number 2602473
 Account Name 'FREEDOM FORUM INC.-TATERS-SL'

	Market value	COST	For more information
Opening balance	2,871,654.58	2,871,654.58	
Interfolio transfers in	24,542,930.43	24,542,930.43	See funding & disbursement summary
Total receipts	24,542,930.43	24,542,930.43	See funding & disbursement summary
Interfolio transfers out	- 11,793,089.63	- 11,793,089.63	See funding & disbursement summary
Total disbursements	- 11,793,089.63	- 11,793,089.63	See funding & disbursement summary
Income received	6,050,465.10	6,050,465.10	See income & expense summary
Expenses paid	- 70,341.00	- 70,341.00	See income & expense summary
Capital changes	935,585.79	935,585.79	See capital change detail
Securities bought	- 348,847,540.90	348,847,540.90	See investment transaction summary
Securities sold	336,903,114.04	336,903,114.04	See investment transaction summary
Principal paydowns	4,962,333.42	4,962,333.42	See investment transaction summary
Closing balance	15,555,111.81	15,555,111.81	

Portfolio Statement

31 DEC 2002

Account number 2602473
Account Name *FREEDOM FORUM INC.-TATTERS-SL

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◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Equities</i>								
Common stock								
United States - USD	1,768 80	419,336 00	328,323 00	91,013 00	0 00	91,013 00	421,102 80	0 283%
Total common stock	1,768 80	419,336 00	328,323 00	91,013 00	0 00	91,013 00	421,102 80	0 283%
Total equities	1,768 80	419,336 00 <i>h</i>	328,323 00	91,013 00 /	0 00	91,013 00	421,102 80	0 283%
<i>Fixed Income</i>								
Government bonds								
United States - USD	283,265 24	15,265,268 08	14,847,389 58	617,878 48	0 00	617,878 48	15,548,533 30	10 457%
Total government bonds	283,265 24	15,265,268 08 <i>h</i>	14,847,389 58 /	617,878 48 /	0 00	617,878 48	15,548,533 30	10 457%
Government agencies								
United States USD	0 00	3,094,111 00	2,891,634 67	202,476 33	0 00	202,476 33	3,094,111 00	2 081%
Total government agencies	0 00	3,094,111 00 <i>h</i>	2,891,634 67 /	202,476 33 /	0 00	202,476 33	3,094,111 00	2 081%
Corporate bonds								
United States USD	825,208 38	39,748,669 31	37,465,099 41	2,283,569 90	0 00	2,283,569 90	40,373,877 69	27 154%
Total corporate bonds	825,208 38	39,748,669 31 <i>h</i>	37,465,099 41	2,283,569 90	0 00	2,283,569 90	40,373,877 69	27 154%
Government mortgage backed securities								
United States USD	280,394 30	89,887,455 55	68,880,847 73	806,607 82	0 00	806,607 82	69,977,849 85	47 064%
Total government mortgage backed securities	280,394 30	89,887,455 55 <i>h</i>	68,880,847 73 /	806,607 82 /	0 00	806,607 82	69,977,849 85	47 064%
Commercial mortgage-backed								
United States USD	8,720 71	1,845,097 12	1,839,089 14	6,007 98	0 00	6,007 98	1,653,817 83	1 112%
Total commercial mortgage-backed	8,720 71	1,845,097 12 <i>h</i>	1,839,089 14	6,007 98	0 00	6,007 98	1,653,817 83	1 112%
Asset backed securities								
United States USD	36,838 88	10,552,084 39	10,422,364 55	129,699 84	0 00	129,699 84	10,588,901 05	7 122%
Total asset backed securities	36,838 88	10,552,084 39 <i>h</i>	10,422,364 55 /	129,699 84	0 00	129,699 84	10,588,901 05	7 122%

Portfolio Statement

31 DEC 2002

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total	Market value incl accruals	%
				Market	Translation			
<i>Fixed Income</i>								
Non-government backed c.m.o.s								
United States - USD	10,253.25	2,552,829.48	2,523,109.29	29,720.19	0.00	29,720.19	2,583,082.73	1.724%
Total non-government backed c.m.o.s	10,253.25	2,552,829.48	2,523,109.29	29,720.19	0.00	29,720.19	2,583,082.73	1.724%
Total fixed income	1,254,678.54	142,545,484.91	138,489,534.37	4,075,960.54	0.00	4,075,960.54	143,800,173.45	98.714%
<i>Cash and Cash Equivalents</i>								
Short term investment funds								
Short Term Investment Funds	18,983.99	15,555,111.81	15,555,111.81	0.00	0.00	0.00	15,574,075.80	10.474%
Total short term investment funds	18,983.99	15,555,111.81	15,555,111.81	0.00	0.00	0.00	15,574,075.80	10.474%
Total cash and cash equivalents	18,983.99	15,555,111.81	15,555,111.81	0.00	0.00	0.00	15,574,075.80	10.474%
<i>Adjustments To Cash</i>								
Pending trade purchases								
Pending trade purchases	0.00	- 12,519,766.00	- 12,519,766.00	0.00	0.00	0.00	-12,519,766.00	- 8.420%
Total pending trade purchases	0.00	- 12,519,766.00	- 12,519,766.00	0.00	0.00	0.00	-12,519,766.00	- 8.420%
Pending trade sales								
Pending trade sales	0.00	1,410,826.28	1,410,826.28	0.00	0.00	0.00	1,410,826.28	0.949%
Total pending trade sales	0.00	1,410,826.28	1,410,826.28	0.00	0.00	0.00	1,410,826.28	0.949%
Total adjustments to cash	0.00	- 11,108,939.72	- 11,108,939.72	0.00	0.00	0.00	-11,108,939.72	- 7.471%
Total Unrealized Gains						4,833,100.80		
Total Unrealized Losses						- 468,127.36		
Total	1,275,409.33	147,411,003.00	143,244,029.46	4,166,973.54	0.00	4,166,973.54	140,686,412.33	100.000%

Total Cost incl Accruals

144,519,438.79

Portfolio Statement

31 DEC 2002

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
Common stock							
United States - USD							
HYPERION 2005 INVT GRADE OPPORTUNITY 42 400 00	9 8900000	TERM TR INC COM 1 766 80	419 336 00	328 323 00	91 013 00	0 00	91 013 00
Total USD		1,766 80	419,336 00	328,323 00	91,013 00	0 00	91 013 00
Total United States		1,766 80	419,336 00	328,323 00	91,013 00	0 00	91,013 00
Total Common Stock							
42,400 00		1,766 80	419,336 00	328,323 00	91 013 00	0 00	91,013 00
Total Equities							
42,400 00		1,766 80	419,336 00	328 323 00	91,013 00	0 00	91,013 00

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government bonds							
United States - USD							
US-TREAS BBS DTD 02/15/1998 6 DUE 12,250 000 00	114 5719990	02-15-2028 REG 271,389 80	14 035,069 87	13 418 813 98	616 255 89	0 00	616,255 89
US TREAS NTS DTD 00004 3 25 DUE 230 000 00	102 6899980	05 31 2004 REG 657 14	236 140 89	235 284 78	856 21	0 00	856 21
US TREAS NTS DTD 08/15/1999 6 DUE 855 000 00	116 2840000	08 15 2009 REG 11 218 20	994 057 20	993 290 82	766 38	0 00	766 38
Total USD		283,265 24	15,265,268 06	14,647,389 58	617,878 48	0 00	617,878 48
Total United States		283,265 24	15,265,268 06	14,647,389 58	617,878 48	0 00	617 878 48
Total Government Bonds							
13,335,000 00		283,265 24	15,265,268 06	14,647,389 58	617,878 48	0 00	617,878 48

Portfolio Statement

31 DEC 2002

Account Name *FREEDOM FORUM INC--TATTERS-SL
Account number 2602473

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government agencies							
United States - USD							
MFC BLACKROCK INC OPPORTUNITY TR INC 165,600 00	10 6500000	0 00	1 763 640 00	1 677,808 54	85 831 48	0 00	85 831 48
MFC MFS GOVT MKTS INC TR SH BEN INT 118,300 00	8 9700000	0 00	824,551 00	722 083 38	102,467 62	0 00	102,467 62
MFC TCW / DW TERM TR 2003 46,500 00	10 8800000	0 00	505 920 00	481,742 75	14,177 25	0 00	14 177 25
Total USD		0 00	3,094,111 00	2,891,634 67	202,476 33	0 00	202,476 33
Total United States		0 00	3,094,111 00	2,891,634 67	202,476 33	0 00	202,476 33
Total Government Agencies		0 00	3,094,111 00	2,891,634 67	202,476 33	0 00	202,476 33
Corporate bonds							
United States - USD							
ALUM CO AMER BD SER B 6 5 DUE 06-15-2018BEO 600 000 00	108 5659180	1 733 33	651,385 50	593 322 00	58 073 50	0 00	58 073 50
AMERN GEN FIN CORP MEDIUM TERM SR NTS 1,500 000 00	108 1181790	18 715 00	1,621,772 66	1 588 786 88	32 975 70	0 00	32 975 70
AOL TIME WARNER INC 6 125 DUE 1,250 000 00	04-15-2008/04-18-2001 BEO 103 2650910	16,183 20	1,290,813 83	1,261,034 48	29 779 14	0 00	29 779 14
BELLSOUTH TELECOMMUNICATIONS INC 6 375 650,000 00	BD DUE 06 01 2028 CALL 103 6448890	3 453 12	673 692 42	635 589 75	38 102 67	0 00	38 102 67
BOEING CO 6 625 DEB DUE 02-15-2038 500,000 00	CUSIP 097023AS4 100 7308500	12,513 89	503,654 25	498 685 00	4,969 25	0 00	4 969 25
BURL NORTHN SANTA FE CORP NT DTD 510,000 00	03/10/1899 6 75 DUE 03 15-2028 BEO 108 6427280	10 138 25	555 097 91	478,542 80	75 555 11	0 00	75 555 11
BURL NORTHN SANTA FE CORP 7 125 DUE 800 000 00	12-15-2010 BEO 115 7573700	2 533 33	928 058 98	857,108 69	68,950 27	0 00	68 950 27

Portfolio Statement

31 DEC 2002

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Asset Detail - Base Currency

Description/Asset ID		Accrued			Unrealized gain/loss		
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
<i>Fixed Income</i>							
Corporate bonds							
CAROLINA PWR & LT CO NT 6 5 DUE	07 15-2012/07-14 2012 BEO	CUSIP 144141CS5					
700 000 00	108 8725890	18 958 33	769 108 12	699 720 00	69,388 12	0 00	69 388 12
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00724 4 69 DUE 04-25-2005	CUSIP 14912LU58						
1 000 000 00	105 0823060	8 588 33	1 050 823 06	1 030,601 80	20 221 26	0 00	20 221 26
CONS NAT GAS CO SR NT 2001 SER A 8 85 DUE 04 15-2011/04-17 2001 BEO	CUSIP 209615BV4						
730 000 00	112 9600680	10 556 61	824 608 49	769 230 50	55 377 99	0 00	55 377 99
DAIMLER CHRYSLER N AMER HLDG CORP SR GBLBD DTD 01/16/2002 7 3 1 15-12BE	CUSIP 233835AT4						
500 000 00	112 1133650	18 830 55	560 566 82	550 660 00	9 906 82	0 00	9 906 82
DAYTON HUDSON CORP DAYTON HUDSON NT 5 875 DUE 11-01-2008 BEO	CUSIP 239753DM5						
1 275 000 00	110 3077090	12 484 37	1 408 423 29	1,369 853 42	36 569 87	0 00	36 569 87
DELPHI CORP 6 125% NTS 1/5/04 USD	CUSIP 247126AA3						
925 000 00	103 1484000	9 442 70	854 131 95	889,942 50	64 189 45	0 00	64 189 45
DUKE RLTY LTD PARTNERSHIP 7 05 DUE 03-01 2016/03 01 2008 REG PUT	CUSIP 264414AR4						
850,000 00	108 1910000	19 975 00	919 623 50	853 062 37	66 561 13	0 00	66 561 13
ERP OPER LTD PARTNERSHIP DUE 04-13-2015/04-13-2005 REG PUT	CUSIP 26884AAH6						
450 000 00	108 9876790	6 464 25	481,444 55	446 935 50	34 509 05	0 00	34 509 05
FORD MTR CR CO NT 5 8 DUE 01-12 2009 BEO	CUSIP 345397SG9						
1 700 000 00	91 9825290	48 287 22	1 563 702 99	1,576 256 00	12 553 01	0 00	12 553 01
GEN ELEC CAP CORP MTN BO TRANCHE # TR 00552 5 DUE 08-15-2007 BEO	CUSIP 36882GYZ1						
1 500 000 00	106 0425260	3 333 33	1 590 637 89	1 492,290 00	98 347 89	0 00	98 347 89
GEN MTR CORP 8 80 BD DUE 3-1-2021 REG PUTABLE ON 3-1-98	CUSIP 370442AJ4						
390 000 00	107 1686250	11 439 89	417 857 63	465 702 88	47 745 25	0 00	47 745 25
GEN MTRS ACCEP CORP NT DTD 09/12/2001 8 875 DUE 09 15-2011 BEO	CUSIP 370425RX0						
700 000 00	99 3399120	14 170 14	695 379 38	705 548 67	10 169 29	0 00	10 169 29
GEN MTRS CORP SR UNSECD NT 7 2 DUE 01 15 2011 BEO	CUSIP 370442BB0						
600 000 00	89 5435410	18 920 00	597 261 24	607 181 07	- 9 919 83	0 00	9 919 83
GOLDEN W FINL CORP DEL 4 125 DUE 08 15-2007 BEO	CUSIP 381317AP1						
1 200 000 00	102 5895460	18 524 99	1 231 074 55	1 195 848 00	35 226 55	0 00	35 226 55
HSEHD FIN CORP NT 6 5 DUE 11 15 2008 BEO	CUSIP 441812GD0						
825 000 00	107 1135860	7 682 64	990 800 67	939 731 90	51 068 77	0 00	51 068 77

Portfolio Statement

31 DEC 2002

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Corporate bonds							
INTL LEASE FIN CORP 4 375 DUE 12-15-2005BEO CUSIP 459745FC4 750 000 00 101 1282440 1,093 74			758,448 83	749,175 00	9 271 83	0 00	9,271 83
INTL LEASE FIN CORP- MEDIUM TERM NOTE TRANCHE # TR 00548 5 54 DUE 3-21 05 CUSIP 45974VYT9 500,000 00 104 4383090 5,847 78			522,191 54	500 000 00	22 191 54	0 00	22 191 54
MAY DEPT STORES CO DEB DTD 08/15/1998 7 45 DUE 08-15-2011 REG CUSIP 577778BE2 900 000 00 115 7705150 18 742 48			1,041,934 63	900 021 62	141 913 01	0 00	141 913 01
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00253 5 38 DUE 02-01-2007 CUSIP 59018YLN9 475,000 00 105 9143450 10,608 33			503,093 13	475 000 00	28 093 13	0 00	28,093 13
MORGAN STANLEY GLOBAL NT DTD 04/25/2001 8 1 DUE 04-15-2008 BEO CUSIP 817446GL7 1 250 000 00 108 9879320 18 087 22			1 382 474 15	1 347,090 12	15,384 03	0 00	15 384 03
NATL CY CORP SUB DEB DTD 05/04/1999 8 875 DUE 05-15-2019 BEO CUSIP 835405AM5 500,000 00 111 0234760 4 392 38			555 117 38	442 905 00	112 212 38	0 00	112 212 38
NATL CY CORP 7 2 DUE 05-15-2005 REG CUSIP 835405AH6 300,000 00 110 7572560 2 780 00			332 271 76	307,135 85	25 135 91	0 00	25 135 91
PAC BELL 6 825 NT DUE 11-01-2009 BEO CUSIP 694032BC8 835 000 00 112 3388380 9,219 79			938 027 62	827 543 45	110 484 17	0 00	110 484 17
PNC FDG CORP SUB NT DTD 02/22/1998 8 125DUE 02-15-2009 BEO CUSIP 693476AL7 1,375,000 00 108 3250500 31 815 97			1 489 469 43	1 254 278 75	235 190 68	0 00	235 190 68
PROLOGIS TR PROLOGIS TR NOTES 7 DUE 10-01-2003 BEO CUSIP 743410ABB 650,000 00 102 8170000 11,375 00			668,310 50	650 000 00	18 310 50	0 00	18 310 50
PVTPL USAA CAP CORP MEDIUM TERM NTS BOOKENTRY 5 591 DUE 12-20-2006 REG CUSIP 90327QCM9 400 000 00 107 2730000 5 653 12			428 092 00	400 000 00	29 092 00	0 00	29 092 00
SAFEWAY INC NT DTD 07/16/2002 4 8 DUE 07-16 2007/07-15-2007 BEO CUSIP 786514BE9 700 000 00 103 1552280 15 400 00			722,086 59	698,649 00	23 437 59	0 00	23 437 59
SEARS ROEBUCK ACCEP CORP NT 7 DUE 08-01-2032/05-31-2032 BEO CUSIP 812404BK6 700,000 00 84 0000000 4 083 33			588,000 00	676 165 00	- 88 165 00	0 00	- 88 165 00
SPRINT CAP CORP SPRINT CAP CORP 8 875 DUE 11-15-2028 BEO CUSIP 852060AD4 1 000 000 00 82 0000000 8,784 72			820 000 00	728 836 00	93,384 00	0 00	93 384 00
SUNTRUST BKS INC 6 0 DEB DUE 01-15-2028 PUT CUSIP 867914AN3 1 000 000 00 111 0002140 27,688 67			1 110 002 14	1,102 460 00	7,542 14	0 00	7 542 14

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Transtation	
Fixed Income							
Corporate bonds							
SUNTRUST BKS INC 6 125 DUE 02-15 2004 REG CUSIP 887914AF0 520 000 00 104 8160320	12 032 22	545 043 36	518,492 00	26 551 36	0 00	26 551 36	
UN PAC CORP 8 625 NTS DUE 02 01 2008 BEO CUSIP 807818BX5 1 680 000 00 113 3708500	46 375 00	1 904 830 28	1 665 955 20	238 675 08	0 00	238 675 08	
UTD PARCEL SVC AMER INC DEB INT RATE 8 375 TO STEP UP 04 01 2030 03-31-2030 CUSIP 911308AB0 630 000 00 135 1094670	13 190 62	851 189 64	759 434 27	91 755 37	0 00	91 755 37	
VERIZON NY INC DEB SER A 8 875 DUE 04 01 2012 BEO CUSIP 82344XAA7 500 000 00 111 9690090	8 593 75	559,845 04	497 180 00	62 665 04	0 00	62 665 04	
WA MUT INC NTS 7 5 DUE 08-15-2008 BEO CUSIP 839322AD5 1 000 000 00 113 6950150	28 333 33	1 136 950 15	884 430 00	152 520 15	0 00	152 520 15	
WAL MART STORES INC NT 6 875 DUE 08-10 2009 BEO CUSIP 931142BE2 1 200 000 00 116 8551240	32,312 49	1 403 461 48	1 315 322 72	88 138 76	0 00	88 138 76	
WELLS FARGO & CO SUB NT DTD 04/09/1998 8 875 DUE 04-01-2006 REG CUSIP 949740BZ6 700 000 00 112 2570270	12 031 25	785 799 18	738 163 36	49 635 82	0 00	49 635 82	
WEYERHAEUSER CO NT 5 5 DUE 03-15 2005 BEO CUSIP 962166BK9 425 000 00 104 7536470	6 882 63	445 203 00	424 417 75	20,785 25	0 00	20 785 25	
Total USD	625,208 38	39,748,669 31	37,465,099 41	2,283 569 90	0 00	2,283 569 90	
Total United States	625,208 38	39,748,669 31	37,465,099 41	2,283,569 90	0 00	2 283 569 90	
Total Corporate Bonds	625,208 38	39,748,669 31	37 465,099 41	2,283,569 90	0 00	2,283,569 90	

Government mortgage backed securities

United States - USD

FHLMC GOLD C0 1428 5 5 11 01-2032 CUSIP 31292HSR6 1 420 001 36 102 0902660	6 508 33	1 449 683 16	1 423 987 27	25 695 89	0 00	25 695 89
FHLMC GOLD C7 2497 6 5 08 01-2032 CUSIP 31288AX28 1 159 884 33 104 0770260	6 282 71	1 207 173 11	1 199 331 58	7 841 53	0 00	7 841 53
FHLMC GOLD G0 1355 6 5 02-01-2032 CUSIP 31283HOG3 1 354,602 02 104 0770260	7 337 43	1,409 829 49	1 400 603 48	9 160 01	0 00	9 160 01

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Government mortgage backed securities							
FHLMC GOLD G0-1443 6 5 08-01-2032 CUSIP 31293HS98 1,045 398 08 104 2268580		5 682 57	1 069,585 57	1 080 952 08	8,633 51	0 00	8 633 51
FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052810 8 805,000 00 101 9060000		0 00	8 872 823 30	8 823,829 69	148 993 61	0 00	148 993 61
FHLMC GOLD W2 0024 6 971 10-01-2010 CUSIP 3128HGAZ5 1 811,888 78 104 1570000		10 524 28	1,888,977 74	2 084,828 81	177 651 07	0 00	- 177,651 07
FHLMC MULTICLASS CUSIP 313399VR5 780,000 00 105 4280000		4 225 00	822 338 40	806 283 07	18 055 33	0 00	16 055 33
FHLMC MULTICLASS FHR 2024 Z 8 5 01-15-2028 CUSIP 3133TCFX1 949 003 57 105 1940000		5 140 43	998,294 81	893 157 03	5 137 78	0 00	5 137 78
FHLMC MULTICLASS FREDDIE MAC 5 75 11-15-2025 CUSIP 3133TUKP2 2 129,000 00 102 4300000		10,158 34	2,171 518 00	2 158 384 53	13,131 47	0 00	13 131 47
FHLMC MULTICLASS PREASSIGN 00126 8 01-15-2015 CUSIP 31339LFF2 700 000 00 105 0220000		3,500 00	735,154 00	708,282 80	26 891 20	0 00	26 891 20
FHLMC MULTICLASS PREASSIGN 00172 7 5 08-15-2030 CUSIP 3133TPHD4 890 000 00 108 0970000		4 312 50	745 869 30	735,895 39	9 973 91	0 00	9 973 91
FHLMC MULTICLASS PREASSIGN 00642 8 04-15-2018 CUSIP 31339GJ36 1,238 800 80 104 2210000		3,303 47	1 291,090 58	1 282 141 93	8,948 65	0 00	8 948 65
FHLMC MULTICLASS PREASSIGN 00715 8 25 02-15-2027 CUSIP 31339MT44 3 080 000 00 103 8170000		16 041 65	3 197,583 60	3,179 084 14	18 479 46	0 00	18 479 46
FHLMC MULTICLASS PREASSIGN 00833 8 5 11-15-2024 CUSIP 3133TT4S7 1 475,000 00 102 0880000		7 989 58	1 505 473 50	1 522 875 60	- 17 202 10	0 00	17,202 10
FHLMC MULTICLASS SER T-44 CL A1 VARIABLE RATE 10-25-2032 CUSIP 31392RS93 650 711 53 99 9760000		1,039 78	650 555 35	650,711 53	- 156 18	0 00	- 156 18
FHLMC MULTICLASS SER 1673 CL H 6 11-15-2022 CUSIP 3133T3S25 850,000 00 107 3310000		4,250 00	912,313 50	852 871 38	59 442 11	0 00	59 442 11
FHLMC MULTICLASS SER 2111 CL TC 8 10-15 2010 CUSIP 3133TJ3S0 2 035,000 00 102 7570000		10,175 00	2,091 104 95	2 105 224 60	- 14 119 65	0 00	- 14 119 65
FHLMC MULTICLASS SER 2198 CL PR 7 12-15-2028 REG CUSIP 3133TMVD5 1 430 000 00 103 7020000		8,341 66	1 482,938 60	1,486 129 12	- 3 190 52	0 00	- 3 190 52

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Fixed Income</i>							
Government mortgage backed securities							
FHLMC MULTICLASS SER 2318 CL PB 6 5 09-15-2030 CUSIP 3133TTD24 1 840 000 00 104 5040000 9 986 67			1 922 873 60	1 923 087 50	- 213 90	0 00	213 90
FHLMC MULTICLASS SER 2345 CL NB 6 5 01-15-2025 CUSIP 313399SL2 2 120 000 00 103 2710000 11 483 34			2 189 345 20	2 206 906 67	17 561 47	0 00	17 561 47
FHLMC MULTICLASS SER 2355 CL TB 6 5 07-15-2028 CUSIP 3133TVG87 1 424 899 99 102 2880000 7 718 75			1 457 318 99	1 466 292 38	8 973 39	0 00	8 973 39
FHLMC MULTICLASS SER 2416 CL PC 6 09-15-2014 CUSIP 31339DR28 1 305 000 00 104 8260000 6,525 00			1 387 979 30	1 346 401 55	21 577 75	0 00	21 577 75
FHLMC MULTICLASS SER 2420 CL EG 8 5 03-15-2030 CUSIP 31339DMJ4 1 415 000 00 106 1430000 7,684 58			1 501,923 45	1 464 504 88	37 418 57	0 00	37 418 57
FHLMC MULTICLASS SER 2481 CL PC 6 09-15-2028 CUSIP 31392TNR4 4 200 000 00 104 6680000 21 000 00			4 398 058 00	4 357 601 75	38 454 25	0 00	38 454 25
FHLMC MULTICLASS 2301 CL BC 8 5 04-15-2016 CUSIP 3133TSTR4 1 430 000 00 102 9420000 7 745 83			1 472 070 60	1 487 431 40	15,360 80	0 00	- 15 360 80
FHLMC SER 2174 CL 2174-PL 8 5DUE 10-15-2024 REG CUSIP 3133TLM54 1 500 000 00 102 7230000 8 125 00			1 540 845 00	1 553 191 62	- 12 346 62	0 00	12 346 62
FNMA CMO SER 2002 T19 CL A1 8 5 07-25-2042 BEO CUSIP 31392GVP7 1 845 000 00 104 8280000 8 993 75			1 934 076 60	1,934 078 91	2 31	0 00	2 31
FNMA FNMA REMIC 09-25-2032 CUSIP 31392DYJ5 1,689 995 61 99 9770000 423 05			1 669 611 51	1 669 995 61	384 10	0 00	384 10
FNMA POOL # 0380845 5 83 DUE 11-01-2005 REG CUSIP 31377MBN0 1 747 680 74 108 0920000 8,199 54			1 854 149 45	1 828 611 23	25 538 22	0 00	25 538 22
FNMA POOL # 0381217 5 95 DUE 01-01-2009 REG CUSIP 31377MPA3 800 873 30 109 9540000 3 870 99			880 592 22	873 038 74	7,553 48	0 00	7 553 48
FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8 898 250 01 106 1493580 6 239 06			1 050,635 97	1 024 454 08	35 181 89	0 00	35 181 89
FNMA POOL # 375349 8 55 DUE 09-01-2004 REG CUSIP 31377E5J4 2 850 105 52 104 6920000 14 465 15			2 774 448 47	2 655 638 53	118 809 94	0 00	118 809 94
FNMA POOL # 375538 6 7 DUE 11-01-2007 REG CUSIP 31377FEK8 803 331 44 112 4460000 4 485 26			903 314 07	821 731 30	81 582 77	0 00	81 582 77

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◆ Asset Detail - Base Currency

Description/Asset ID		Accrued			Unrealized gain/loss		
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
Fixed Income							
Government mortgage backed securities							
FNMA POOL # 381587 8 318 DUE 04-01-2009 REG CUSIP 31377MZ87							
2 218 873 19	111 0140000	11 287 31	2 481 150 81	2 215,414 38	245 738 23	0 00	245 738 23
FNMA PREASSIGN 00138 7 5 08-25-2042 CUSIP 31392GFR1							
1,395 785 03	105 0100000	8,788 03	1,465 892 85	1 488 702 84	- 23,009 79	0 00	- 23 009 79
FNMA PREASSIGN 00688 7 5 08-25-2032 CUSIP 31392DQ21							
518,581 31	108 4080000	3 241 00	582,151 57	552 788 89	8 384 68	0 00	9 384 88
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4							
1 159 451 30	108 4080000	7,246 57	1 258,814 77	1,230,824 72	26,080 05	0 00	26 080 05
FNMA REMIC TR 2002-T4 CL-A3 7 5 12 25-2031 CUSIP 31392B8V3							
801 658 14	108 4080000	5 010 35	869 043 35	857,848 38	11 394 97	0 00	11 394 97
FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES JAN CUSIP 01F050411							
1 580 000 00	102 4080000	0 00	1,828 255 40	1 593,975 00	34 280 40	0 00	34 280 40
GNMA POOL # 288237 SER 2018 8 3 DUE 04-15-2018 REG CUSIP 3821854W8							
590 125 22	110 0100000	4,081 70	649 186 75	618 444 86	30 751 89	0 00	30,751 89
GNMA REMIC SER 1988-28 CL PB 7 25 07-18 2028 CUSIP 3837H2SM2							
820,000 00	108 9800000	4 954 18	893,472 00	888 394 40	5,077 60	0 00	5 077 60
GNMAII POOL # 0003218 SER 2032 7 DUE 03-20-2032 REG CUSIP 36202DSD4							
339 169 08	105 2728290	1,978 48	357 052 86	347,490 29	9 562 57	0 00	9 562 57
Total USD		290,394 30	89,687,455 55	68,880,847 73	806,607 82	0 00	808 607 82
Total United States		290,394 30	89,687,455 55	68,880,847 73	806,607 82	0 00	808,607 82
Total Government Mortgage Backed Securities		290,394 30	89,687,455 55	68,880,847 73	806,607 82	0 00	808,607 82
Commercial mortgage-backed							
United States - USD							
CMO BEAR STEARNS COML MTG SECS PASSTHRU CTF 2000-WF2 CL A-1 7 11 09-15-09 BEO CUSIP 07383FEG9							
1,471 850 04	111 7707020	8 720 71	1 645,097 12	1 639,089 14	6 007 98	0 00	6 007 98
Total USD		8,720 71	1,645,097 12	1,639,089 14	6,007 98	0 00	6,007 98

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Account Name FREEDOM FORUM INC.-TATTERS-SL

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value Local market price Acquired Income/expense Market value Cost Market Translation Total

Fixed Income

Commercial mortgage-backed		Total United States		Total Commercial Mortgage-Backed	
8,720.71	1,645,097.12	6,007.98	0.00	8,720.71	1,645,097.12
8,720.71	1,645,097.12	6,007.98	0.00	8,720.71	1,645,097.12

Asset backed securities

United States - USD

AMERN EXPRESS CR A/C MASTER TR	02 15 2009 BEO	CUSIP 02582JBS8	1,450,000.00	100	1410000	1,452,044.50	1,451,028.71	1,015.79	0.00	1,015.79
CWABS INC AST BKD SER 2000 4 CL AF 5	7 81 DUE 11-25 2031 BEO	CUSIP 12807JUV1	500,000.00	108	9870000	544,835.00	528,197.51	16,737.49	0.00	16,737.49
FED EXPRESS CORP SER 1998 1A 6 72	PASSTRHRU CTF DUE 01 15 2022	CUSIP 31331FAX9	575,215.00	111	9980100	644,217.84	591,952.31	52,265.53	0.00	52,265.53
FNMA SER 2002 T5 CL 1A 05 25-2032 BEO	CUSIP 31392CXY5		648,119.67	100	0020000	649,132.65	649,320.70	188.05	0.00	188.05
FORD CR AUTO OWNER TR FORD CR AUTO TR	FORDO 02-A3B 01-15-2006 BEO	CUSIP 34527RGY3	690,000.00	100	0420000	690,289.80	690,699.50	409.70	0.00	409.70
FORD CR FLOORPLAN MASTER OWNER TR	2001-1INT CL A FLTG RATE 07-17-2006 BEO	CUSIP 34528PAA4	1,500,000.00	100	0630000	1,006.66	1,500,536.41	408.59	0.00	408.59
MBNA CR CARD MASTER NT TR	2001 3 NT CL C6 55 DUE 12 15 2008 BEO	CUSIP 55264TAF8	700,000.00	107	1160000	749,812.00	737,196.87	12,615.13	0.00	12,615.13
MBNA MASTER CR CARD TR II	SER 1999 J 7 DUE 02 15-2012 BEO	CUSIP 55262TEU3	713,000.00	118	4000000	2,218.22	829,932.00	54,053.79	0.00	54,053.79
MBNA MASTER CR CARD TR II	SER 1998 J A 5 25 DUE 02-15-2006 BEO	CUSIP 55262TD17	480,000.00	102	6570000	1,119.89	492,753.60	370.50	0.00	370.50
RESNDTL AST MTG PRODS INC 2002 RS3 AST	BKD PASTHRU CL A-I-5 5 572 6 25-32 BEO	CUSIP 760985LV1	1,500,000.00	103	1750000	6,964.89	1,553,544.46	5,919.46	0.00	5,919.46
IST USA CR CARD MASTER TR AST BKD CTF	2001-2 CL A FLTG 11 20 2006 BEO	CUSIP 33743SEC7	1,450,000.00	729	82	1,450,377.00	1,450,885.77	508.77	0.00	508.77
Total USD			36,836.66			10,552,064.39	10,422,364.55	129,699.84	0.00	129,699.84

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◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Fixed Income							
Asset backed securities							
Total United States		36,838 68	10,552,064 39	10,422,364 55	129,699 84	0 00	129,699 84
Total Asset Backed Securities		36,838 68	10,552,064 39	10,422,364 55	129,699 84	0 00	129,699 84
Non-government backed c.m.o.s							
United States - USD							
CMO CR SUISE 1ST BSTN MTG SECS CORP 208,189 70	112 3460270	847 21	233,891 73	218,530 12	15 381 61	0 00	15,381 61
CMO GREENWICH CAP COML FDG CORP 2002-C1 CL A-4 4 948 DUE 11-11-2012 BEO 1,320,000 00	100 4840000	5 442 79	1,328,520 80	1 328 527 40	- 6 60	0 00	- 6 60
CMO RESDNTL AST MTG PRODS INC 2002-RZ2 MTG PASSTHRU CTF CL A 3 4 98 8-25-28 BEOCUSIP 760985KR1 855,000 05	103 8180000	3,983 25	892,418 95	978,051 77	14,385 18	0 00	14 385 18
Total USD		10,253 25	2,552,829 48	2,523,109 29	29,720 19	0 00	29,720 19
Total United States		10,253 25	2,552,829 48	2,523,109 29	29,720 19	0 00	29,720 19
Total Non-Government Backed C M O s		10,253 25	2,552,829 48	2,523,109 29	29,720 19	0 00	29,720 19
Total Fixed Income		1,254,878 64	142,545,494 81	138,468,534 37	4,075,960 54	0 00	4,075,960 54

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Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate or local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Cash and Cash Equivalents</i>							
Short term investment funds							
USD United States dollar	1 0000000	18 983 99	15 555 111 81	15 555 111 81	0 00	0 00	0 00
Total short term investment funds - all currencies		18,983 99	15,555,111 81	15,555,111 81	0 00	0 00	0 00
Total short term investment funds - all countries		18,983 99	15,555,111 81	15,555,111 81	0 00	0 00	0 00
Total Short Term Investment Funds		18,983 99	15,555,111 81	15,555,111 81	0 00	0 00	0 00
Total Cash and Cash Equivalents		18,983 99	15,555,111 81	15,555,111 81	0 00	0 00	0 00

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Adjustments To Cash</i>							
Pending trade purchases							
USD United States dollar	1 0000000	0 00	12 519 766 00	- 12 519 766 00	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 12,519,766 00	- 12,519,766 00	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 12,519,766 00	- 12,519,766 00	0 00	0 00	0 00
Total Pending trade purchases		0 00	- 12,519,766 00	- 12,519,766 00	0 00	0 00	0 00

Pending trade sales							
USD United States dollar	1 0000000	0 00	1 410 826 28	1 410 826 28	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	1,410,826 28	1,410,826 28	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	1,410,826 28	1,410,826 28	0 00	0 00	0 00

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◆ **Asset Detail - Base Currency**

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 Unrealized gain/loss

Description/Asset ID Shares/PAR value Exchange rate Accrued income/expense Market value Cost Market Translation Total

Adjustments To Cash

Pending trade sales									
Total Pending trade sales	0.00			1,410,828.28	1,410,828.28		0.00	0.00	0.00
Total Adjustments To Cash	0.00			- 11,108,838.72	- 11,108,838.72		0.00	0.00	0.00

Total	147,447,281.58		1,275,409.33	147,411,003.00	143,244,029.46		4,168,973.54	0.00	4,168,973.54
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Account number 2602473
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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Cost	Local Cost
Purchases							
United States dollar							
Fixed Income							
Government bonds							
30 Dec 02 3 Jan 03	United States	Cash pending Shares not delivered	US TREAS NTS DTD 08/15/1999 8 DUE 08 15-2009 REG CUSIP 8128275N8	605 000 00	- 703 028 91	703 028 91	- 703 028 91
Total government bonds					- 703 028 91	- 703,028 91	- 703,028 91
Government mortgage backed securities							
19 Nov 02 8 Jan 03	United States	Cash pending Shares not delivered	FNMA PREASSIGN 00136 7 5 08-25 2042 CUSIP 31392GFR1	1 415 000 00	1 509 258 18	1 509 258 18	1 509 258 18
19 Nov 02 12 Dec 02	United States	Cash pending Shares not delivered	FNMA PREASSIGN 00136 7 5 08 25-2042 CUSIP 31392GFR1	1 415 000 00	1,528 863 28	1 528 863 28	1 528 863 28
2 Dec 02 21 Jan 03	United States	Cash pending Shares not delivered	FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES JAN CUSIP 01F050411	3 005 000 00	- 3 012 512 50	3 012 512 50	3 012 512 50
3 Dec 02 14 Jan 03	United States	Cash pending Shares not delivered	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610	5 035 000 00	- 5 035 000 00	5 035 000 00	5,035 000 00
5 Dec 02 14 Jan 03	United States	Cash pending Shares not delivered	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610	2 015 000 00	- 2 020 667 19	- 2 020 667 19	- 2 020 667 19
10 Dec 02 14 Jan 03	United States	Cash pending Shares not delivered	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610	1 160 000 00	- 1 168,700 00	- 1 168 700 00	1 168 700 00
10 Dec 02 14 Jan 03	United States	Cash pending Shares not delivered	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610	595 000 00	599 462 50	599 462 50	599 462 50
Total government mortgage backed securities					- 11,816,737 09	11,816 737 09	11,816 737 09
Total fixed income					- 12,519 766 00	12 519,766 00	- 12 519 766 00
Total United States dollar					- 12,519,766 00	- 12,519 766 00	12 519,766 00
Total purchases					- 12 518,766 00	- 12,519 766 00	

Portfolio Statement

31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Pending Transactions Detail

Trade date/ Settle date	Country	Trade Status	Security description Asset ID	Shares/PAR	Base Market	Base Proceeds	Local Proceeds
Sales							
United States dollar							
Fixed Income							
Government mortgage backed securities							
15 Nov 02 8 Jan 03	United States	Cash pending Shares not delivered	FNMA PREASSIGN 00136 7 5 08-25-2042 CUSIP 31392GFR1	- 1 500 000 00	1,597 838 00	1 597 838 00	1 597 838 00
15 Nov 02 12 Dec 02	United States	Cash pending Shares not delivered	FNMA PREASSIGN 00136 7 5 08-25-2042 CUSIP 31392GFR1	1 500 000 00	- 1 618 593 75	- 1 618 593 75	- 1 618 593 75
8 Dec 02 21 Jan 03	United States	Cash pending Shares not delivered	FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES JAN CUSIP 01F050411	- 1 415 000 00	1,431,582 03	1,431,582 03	1 431 582 03
Total government mortgage backed securities					1,410,826 28	1,410,826 28	1,410,826 28
Total fixed income					1,410,826 28	1,410,826 28	1,410,826 28
Total United States dollar					1,410,826 28	1,410,826 28	1,410,826 28
Total sales					1,410,826 28	1,410,826 28	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Summary

Asset type	Principal	Transaction amount Accrued Interest	Cost	Market	Realized gain/loss Translation	Total
<i>Other Gain/Loss</i>						
Fixed Income						
Government agencies	56,487.00	000	0.00	56,487.00	0.00	56,487.00
Commercial mortgage-backed	0.00	000	0.00	0.00	0.00	0.00
Total fixed income	56,487.00	000	0.00	56,487.00	0.00	56,487.00
Total other gain/loss	56,487.00	000	0.00	56,487.00	0.00	56,487.00

Principal Paydowns

Fixed Income						
Government mortgage backed securities	4,819,505.88	000	-4,928,794.47	109,288.59	0.00	109,288.59
Commercial mortgage backed	24,045.86	000	26,922.02	2,876.16	0.00	2,876.16
Asset backed securities	75,899.38	000	-76,510.67	611.29	0.00	611.29
Non government backed c m o s	42,882.30	000	-44,067.72	1,185.42	0.00	1,185.42
Total fixed income	4,962,333.42	000	-5,076,294.88	-113,961.46	0.00	-113,961.46
Total principal paydowns	4,962,333.42	000	-5,076,294.88	-113,961.46	0.00	113,961.46

Purchases

Fixed Income						
Government bonds	-75,220,105.88	-977,174,550	75,220,105.88	0.00	0.00	0.00
Corporate bonds	-19,629,516.75	230,885,740	19,629,516.75	0.00	0.00	0.00
Government mortgage backed securities	-244,866,576.17	-687,704,130	244,866,576.17	0.00	0.00	0.00
Commercial mortgage-backed	-5,189,448.91	-10,131,510	5,189,448.91	0.00	0.00	0.00
Asset backed securities	-12,163,714.25	27,845,170	12,163,714.25	0.00	0.00	0.00
Non government backed c m o s	-3,734,172.88	13,783,140	3,734,172.88	0.00	0.00	0.00
Index linked government bonds	-302,111.80	-5,129,780	302,111.80	0.00	0.00	0.00
Total fixed income	-361,105,646.74	-1,932,653,020	361,105,646.74	0.00	0.00	0.00
Total purchases	-361,105,646.74	-1,932,653,020	361,105,646.74	0.00	0.00	0.00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Investment Transaction Summary

Asset type	Transaction amount		Cost	Market	Realized gain/loss		Total
	Principal	Accrued Interest			Translation		
<i>Sales</i>							
Fixed Income							
Government bonds	84,279,226 02	1,015 589 690	- 82 538,605 86	1 742 620 06	0 00	1,742 620 06	
Government agencies	365,475 48	000	- 338 559 00	26 916 48	0 00	26 916 48	
Corporate bonds	21 802,621 04	227 818 390	- 20 687 676 95	1,234,944 08	0 00	1 234 944 09	
Government mortgage backed securities	218 836 690 80	538 632 380	- 214 308 606 30	2 530 084 60	0 00	2 530 084 60	
Commercial mortgage-backed	6,469,007 24	18 256 930	- 6,426,152 82	42 854 42	0 00	42,854 42	
Asset backed securities	3,843,741 07	5 372 680	- 3,571,475 79	72 265 28	0 00	72 265 28	
Non-government backed c m o s	2,719,725 88	8 302 450	- 2 719,706 29	18 57	0 00	18 57	
Index linked government bonds	1 289 518 49	5 527 600	- 1 204 093 49	65 423 00	0 00	65,423 00	
Total fixed income	337,486,004 10	1,819,500 320	- 331,770,876 60	5,715,127 50	0 00	5,715,127 50	
Total sales	337,486,004 10	1,819,500 320	- 331,770,876 60	5,715,127 50	0 00	5,715,127 50	
Total	18,600,822 22	113,152,700	24,258,475 28	5,657,653 04	0 00	5,657,653 04	

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Other Gain/Loss

Fixed Income

Government agencies

United States - USD

31 Dec 02	MFC BLACKROCK STRATEGIC TERM TR INC COM	0 000	56 487 00	000	0 00	56 487 00	0 00	56 487 00
31 Dec 02	CUSIP 09247P108							
Settled		0 000000						
Total United States - USD			56,487 00	000	0 00	56 487 00	0 00	56 487 00
Total government agencies			56,487 00	000	0 00	56 487 00	0 00	56,487 00

Commercial mortgage-backed

United States - USD

15 Mar 02	CMO LB COML CONDUIT MTG TR SER 1999-C1	0 000	0 00	000	0 00	0 00	0 00	0 00
15 Mar 02	CL A1 6 41 DUE 06 15 2031 BEO							
Pending	CUSIP 501773CR4	0 000000						
Total United States - USD			0 00	000	0 00	0 00	0 00	0 00
Total commercial mortgage-backed			0 00	000	0 00	0 00	0 00	0 00
Total fixed income			56,487 00	000	0 00	56,487 00	0 00	56 487 00
Total other-gain/loss			0 00	56,487 00	000	0 00	56,487 00	0 00

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

15 Jan 02	GNMA POOL # 230125 8 6 DUE 11-15-2017	- 2,113 660	2 113 68	000	2 240 51	126 85	0 00	- 126 85
15 Jan 02	REG							
Settled	CUSIP 36218RSN3	0 000000						
15 Jan 02	GNMA POOL # 249515 8 6 DUE 06-15 2018	47,846 220	47 840 22	000	50 717 45	2 871 23	0 00	2 871 23
15 Jan 02	REG							
Settled	CUSIP 36219HDU4	0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Principal Paydowns								
Fixed Income								
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 248527 8 8 DUE 02-15-2018 REG CUSIP 38219HD83	- 520 800 0 000000	520 80	000	- 552 05	- 31 25	0 00	- 31 25
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 256171 8 8 DUE 08-15 2018 REG CUSIP 36219QQY2	- 7,972 800 0 000000	7,972 80	000	8,451 35	- 478 45	0 00	- 478 45
15 Jan 02 15 Jan 02 Settled	GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2018 REG CUSIP 3821854W8	- 41 718 780 0 000000	41 718 78	000	- 43,910 04	- 2 181 28	0 00	- 2 181 28
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 0550897 7 5 DUE 08-01-2015 REG CUSIP 31385SDA3	- 70 392 340 0 000000	70 392 34	000	- 72 361 13	- 1 868 79	0 00	1 868 79
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 0571781 7 5 DUE 01-01 2016 REG CUSIP 31388SF85	- 63,297 850 0 000000	63 297 85	000	85 730 98	- 2 433 01	0 00	2 433 01
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 0609070 8 DUE 09-01 2016 REG CUSIP 31388MT32	- 5 213 120 0 000000	5,213 12	000	- 5,213 93	- 0 81	0 00	- 0 81
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 254089 8 DUE 12-01-2018 REG CUSIP 31371KF83	- 1 878 680 0 000000	1 878 68	000	- 1,878 87	- 0 29	0 00	0 29
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8	73 487 880 0 000000	73 497 88	000	- 75 427 18	- 1 829 32	0 00	- 1 829 32
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 375348 6 55 DUE 09-01-2004 REG CUSIP 31377E5J4	- 2 839 200 0 000000	2,839 20	000	- 3 065 95	- 126 75	0 00	126 75
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 375538 8 7 DUE 11-01-2007 REG CUSIP 31377FEK8	- 858 040 0 000000	858 04	000	- 890 53	- 34 49	0 00	34 49
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 381587 8 318 DUE 04-01-2009 REG CUSIP 31377MZ87	- 1,810 450 0 000000	1,810 45	000	- 1 809 18	1 27	0 00	1 27
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 524873 7 5 DUE 02-01-2030 REG CUSIP 31384JCJ8	- 82,703 760 0 000000	82,703 78	000	- 81,018 60	1,685 18	0 00	1 685 18

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total	
			Principal	Accrued Interest		Market	Translation			
Principal Paydowns										
Fixed Income										
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 535313 7 5 DUE 05-01 2015 REG CUSIP 31384VVE9	- 9,883 970 0 000000	9 883 97	000	10 263 89	- 379 92	0 00		379 92	
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 535850 8 DUE 11 01-2030 REG CUSIP 31384WBT6	29,273 700 0 000000	29 273 70	000	30 142 76	869 06	0 00		- 869 06	
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 535998 7 5 DUE 06 01 2031 REG CUSIP 31384WNMB	- 164 123 990 0 000000	164 123 99	000	171 535 21	- 7,411 22	0 00		7 411 22	
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 537269 7 5 DUE 05-01-2030 REG CUSIP 31384X2A5	79,720 060 0 000000	79,720 06	000	- 78 561 63	1 158 43	0 00		1 158 43	
25 Jan 02 25 Jan 02 Settled	FNMA POOL # 564118 8 DUE 12 01 2030 REG CUSIP 31386HVH1	- 32 506 720 0 000000	32 506 72	000	33 380 34	873 62	0 00		873 62	
25 Jan 02 25 Jan 02 Settled	FNMA POOL #323715 6 DUE 05 01 2029 REG CUSIP 31374TSC4	- 6 532 170 0 000000	6 532 17	000	6 320 90	211 27	0 00		211 27	
31 Jan 02 31 Jan 02 Settled	FNMA POOL # 0611007 5 5 DUE 12-01 2016 REG CUSIP 31388PYC9	2 894 930 0 000000	2 894 93	000	- 2 872 31	22 62	0 00		22 62	
15 Feb 02 15 Feb 02 Settled	FHLMC GOLD C6 2416 6 12-01 2031 CUSIP 31287MVH0	- 1 677 310 0 000000	1 677 31	000	1 634 33	42 98	0 00		42 98	
15 Feb 02 15 Feb 02 Settled	FHLMC GOLD C6 2758 8 01-01 2032 CUSIP 31287NB31	303 030 0 000000	303 03	000	- 295 17	7 86	0 00		7 86	
15 Feb 02 15 Feb 02 Settled	FHLMC GOLD M8 0713 5 5 01-01 2009 CUSIP 31282RYJ7	1,117 660 0 000000	1 117 66	000	1 128 49	10 83	0 00		- 10 83	
15 Feb 02 15 Feb 02 Settled	GNMA POOL # 268237 SER 2019 8 3 DUE 04 15-2019 REG CUSIP 3621854W6	18,760 270 0 000000	16 760 27	000	17 640 60	880 33	0 00		- 880 33	
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0550997 7 5 DUE 08 01 2015 REG CUSIP 31385SDA3	37 652 720 0 000000	37 652 72	000	38 705 82	1 053 10	0 00		1 053 10	

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC.-TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0571781 7 5 DUE 01-01-2016 REG CUSIP 31386SF85	- 18 858 910 0 000000	18,858 91	000	- 19 583 80	- 724 89	0 00	- 724 89
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 0609070 6 DUE 09-01-2016 REG CUSIP 31388MT32	- 11 257 920 0 000000	11 257 92	000	11 259 68	1 76	0 00	- 1 76
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8	- 37 283 410 0 000000	37,283 41	000	- 38 282 10	- 978 69	0 00	- 978 69
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 375349 6 55 DUE 09-01 2004 REG CUSIP 31377E5J4	- 2 957 210 0 000000	2,957 21	000	3 084 74	- 127 53	0 00	127 53
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 375538 6 7 DUE 11-01-2007 REG CUSIP 31377FEK8	- 861 390 0 000000	861 39	000	- 896 09	34 70	0 00	34 70
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 381587 6 318 DUE 04-01-2009 REG CUSIP 31377MZ87	- 1,821 300 0 000000	1,821 30	000	- 1 820 02	1 28	0 00	1 28
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 524873 7 5 DUE 02-01-2030 REG CUSIP 31384JCJ8	- 54 272 630 0 000000	54 272 63	000	52 814 05	1,458 58	0 00	1,458 58
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 535313 7 5 DUE 05-01-2015 REG CUSIP 31384VVE8	- 7 469 000 0 000000	7 469 00	000	- 7 756 08	287 08	0 00	- 287 09
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 535850 8 DUE 11-01-2030 REG CUSIP 31384WBT8	- 20,951 250 0 000000	20 951 25	000	- 21 573 24	- 621 99	0 00	- 621 99
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 535898 7 5 DUE 08-01-2031 REG CUSIP 31384WNM8	- 122 274 170 0 000000	122,274 17	000	- 127 785 62	- 5 521 45	0 00	- 5 521 45
25 Feb 02 25 Feb 02 Settled	FNMA POOL # 584118 8 DUE 12-01-2030 REG CUSIP 31386HVH1	- 84,010 260 0 000000	84,010 26	000	86 536 78	- 2 526 52	0 00	- 2 526 52
25 Feb 02 25 Feb 02 Settled	FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4	- 4,444 340 0 000000	4,444 34	000	- 4,300 59	143 75	0 00	143 75

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name FREEDOM FORUM INC--TATERS-SL

Investment Transaction Detail

Trade date Security description Settle date Asset ID Trade Status Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Realized gain/loss Total

Principal Paydowns

Fixed Income

15 Mar 02	FILMC GOLD C6-2416 6 12-01-2031	15 Mar 02	CUSIP 31287MVH0	Settled		1,014.870	1,014.87	988.86	28.01	0.00	26.01		
15 Mar 02	FILMC GOLD C6 2758 6 01 01-2032	15 Mar 02	CUSIP 31287NB31	Settled		- 385.240	385.24	375.25	9.99	0.00	9.99		
15 Mar 02	GNMA POOL # 0485899 SER 2031 7 DUE	15 Mar 02	09 15 2031 REG	Settled		- 446.600	446.60	- 458.71	12.11	0.00	12.11		
15 Mar 02	GNMA POOL # 268237 SER 2018 8 3 DUE	15 Mar 02	04 15-2019 REG	Settled		1,661.080	1,661.08	1,748.33	87.25	0.00	87.25		
15 Mar 02	GNMA POOL # 0615863 5 5 DUE 02 01-2017	25 Mar 02	REG	Settled		- 2,581.970	2,581.97	- 2,548.89	33.08	0.00	33.08		
25 Mar 02	FNMA POOL # 0824295 5 5 DUE 02 01-2017	25 Mar 02	REG	Settled		2,451.630	2,451.63	- 2,428.65	22.98	0.00	22.98		
25 Mar 02	FNMA POOL # 373358 7 5 DUE 03-01-2027	25 Mar 02	REG	Settled		- 116,844.030	116,844.03	119,911.19	3,067.16	0.00	3,067.16		
25 Mar 02	FNMA POOL # 375349 6 55 DUE 09-01 2004	25 Mar 02	REG	Settled		2,975.340	2,975.34	- 3,103.65	128.31	0.00	128.31		
25 Mar 02	FNMA POOL # 375538 6 7 DUE 11-01-2007	25 Mar 02	REG	Settled		- 866.780	866.78	901.70	34.92	0.00	- 34.92		
25 Mar 02	FNMA POOL # 381567 8 318 DUE 04 01 2009	25 Mar 02	REG	Settled		- 3,131.750	3,131.75	3,129.55	2.20	0.00	2.20		
25 Mar 02	FNMA POOL # 535650 8 DUE 11 01-2030 REG	25 Mar 02	CUSIP 31384WB78	Settled		19,415.980	19,415.98	19,992.39	- 576.41	0.00	576.41		

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Principal Paydowns									
Fixed Income									
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 535998 7 5 DUE 08-01 2031 REG CUSIP 31384WNM8	- 49,468 780 0 000000	49,468 78	000	- 51 700 49	- 2 233 73	0 00	- 2 233 73	
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 545278 7 5 DUE 11-01 2031 REG CUSIP 31385HXF4	- 55 858 410 0 000000	55,858 41	000	- 58 241 12	- 2 382 71	0 00	2,382 71	
25 Mar 02 25 Mar 02 Settled	FNMA POOL # 564118 8 DUE 12-01-2030 REG CUSIP 31388HVH1	- 74,317 470 0 000000	74 317 47	000	- 76,314 75	- 1 897 28	0 00	- 1 997 28	
25 Mar 02 25 Mar 02 Settled	FNMA POOL #323715 6 DUE 05-01-2029 REG CUSIP 31374TSC4	- 3 838 260 0 000000	3 838 26	000	- 3,714 12	124 14	0 00	124 14	
15 Apr 02 15 Apr 02 Settled	FHLMC GOLD CO-1333 5 5 02-01-2032 CUSIP 31292HPS7	- 1,272 810 0 000000	1 272 81	000	- 1,221 60	51 31	0 00	51 31	
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 0485899 SER 2031 7 DUE 09-15-2031 REG CUSIP 38209YX45	- 5 928 570 0 000000	5 928 57	000	- 6 089 29	- 160 72	0 00	160 72	
15 Apr 02 15 Apr 02 Settled	GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2019 REG CUSIP 3821954W6	- 1 801 850 0 000000	1 801 85	000	- 1,896 49	- 94 64	0 00	- 94 64	
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 0815883 5 5 DUE 02-01-2017 REG CUSIP 31388VFC7	- 2 651 910 0 000000	2 651 81	000	- 2 617 93	33 98	0 00	33 88	
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 0624295 5 5 DUE 02-01-2017 REG CUSIP 31389FRQ7	- 4 770 980 0 000000	4 770 98	000	- 4 728 25	44 73	0 00	44 73	
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8	35 410 020 0 000000	35 410 02	000	- 38,339 53	- 829 51	0 00	929 51	
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 375349 8 55 DUE 09-01-2004 REG CUSIP 31377E5J4	- 2,993 530 0 000000	2 893 53	000	- 3,122 63	- 129 10	0 00	- 129 10	
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 375538 6 7 DUE 11-01-2007 REG CUSIP 31377FEK8	- 872 200 0 000000	872 20	000	- 807 34	- 35 14	0 00	- 35 14	

Portfolio Statement

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Account number 2602473
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Principal Paydowns

Fixed Income

25 Apr 02 25 Apr 02 Settled	FNMA POOL # 381567 8 318 DUE 04 01 2009 REG CUSIP 31377MZ87	- 1,851 020 0 000000	1 851 02	000	1 849 72	1 30	0 00	1 30
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 535650 8 DUE 11-01-2030 REG CUSIP 31384WBT6	18 784 820 0 000000	18 784 82	000	19 342 49	557 67	0 00	- 557 67
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 535996 7 5 DUE 06-01 2031 REG CUSIP 31384WNM8	49 262 430 0 000000	49 262 43	000	51 422 30	2 159 87	0 00	2 159 87
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 545278 7 5 DUE 11 01 2031 REG CUSIP 31385HXF4	50 661 550 0 000000	50 661 55	000	52 822 58	2 161 03	0 00	2 161 03
25 Apr 02 25 Apr 02 Settled	FNMA POOL # 584118 8 DUE 12 01-2030 REG CUSIP 31386HVH1	22 781 840 0 000000	22 781 84	000	23 394 10	612 26	0 00	- 612 26
25 Apr 02 25 Apr 02 Settled	FNMA POOL #323715 6 DUE 05-01-2029 REG CUSIP 31374TSC4	- 4 634 520 0 000000	4 634 52	000	- 4 484 62	149 90	0 00	149 90
25 Apr 02 25 Apr 02 Settled	FNMA REMIC SER 2001 T8 CL A1 7 5 07 25-2031 CUSIP 313920UK4	- 14 242 800 0 000000	14 242 80	000	15 050 63	807 83	0 00	807 83
15 May 02 15 May 02 Settled	FHLMC GOLD C0 1283 5 5 11 01-2031 CUSIP 31292HM84	- 1,583 590 0 000000	1 583 59	000	- 1 501 94	81 65	0 00	81 65
15 May 02 15 May 02 Settled	FHLMC GOLD C0 1333 5 5 02-01 2032 CUSIP 31292HPS7	1 557 850 0 000000	1 557 85	000	1 495 05	62 80	0 00	62 80
15 May 02 15 May 02 Settled	GNMA POOL # 0485889 SER 2031 7 DUE 09 15 2031 REG CUSIP 36209YX45	- 8,509 760 0 000000	8,509 78	000	8 740 45	230 69	0 00	230 69
15 May 02 15 May 02 Settled	GNMA POOL # 268237 SER 2019 8 3 DUE 04 15-2019 REG CUSIP 3821954W6	1 903 840 0 000000	1 903 84	000	2 003 63	99 99	0 00	- 99 99
28 May 02 28 May 02 Settled	FNMA POOL # 0614507 5 5 DUE 11-01 2018 REG CUSIP 31388TU84	- 2 609 810 0 000000	2 609 81	000	2 552 72	57 09	0 00	57 09

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
<i>Principal Paydowns</i>								
Fixed Income								
28 May 02 28 May 02 Settled	FNMA POOL # 0615883 5 5 DUE 02-01 2017 REG CUSIP 31388VFC7	- 2 841 130 0 000000	2,841 13	000	- 2 804 73	36 40	0 00	36 40
28 May 02 28 May 02 Settled	FNMA POOL # 0624285 5 5 DUE 02-01-2017 REG CUSIP 31388FRQ7	2,476 910 0 000000	2 476 91	000	2 453 69	23 22	0 00	23 22
28 May 02 28 May 02 Settled	FNMA POOL # 0642459 5 5 DUE 04-01-2017 REG CUSIP 31390CWU6	- 2 910 420 0 000000	2 910 42	000	- 2,878 59	31 83	0 00	31 83
28 May 02 28 May 02 Settled	FNMA POOL # 373359 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8	- 29 266 330 0 000000	29 266 33	000	- 30,034 57	- 768 24	0 00	- 768 24
28 May 02 28 May 02 Settled	FNMA POOL # 375349 6 55 DUE 09-01-2004 REG CUSIP 31377E5J4	- 3 011 880 0 000000	3,011 88	000	- 3 141 77	- 129 89	0 00	- 129 89
28 May 02 28 May 02 Settled	FNMA POOL # 375538 6 7 DUE 11-01-2007 REG CUSIP 31377FEK8	877 640 0 000000	877 64	000	- 813 00	- 35 38	0 00	- 35 38
28 May 02 28 May 02 Settled	FNMA POOL # 381567 6 318 DUE 04-01-2009 REG CUSIP 31377MZB7	- 2,294 320 0 000000	2,294 32	000	- 2,292 71	1 61	0 00	1 61
28 May 02 28 May 02 Settled	FNMA POOL # 535650 8 DUE 11-01-2030 REG CUSIP 31384WBT6	- 15 617 740 0 000000	15 617 74	000	- 16 081 39	- 463 65	0 00	- 463 65
28 May 02 28 May 02 Settled	FNMA POOL # 535988 7 5 DUE 08-01-2031 REG CUSIP 31384WNN8	- 42,466 820 0 000000	42,466 82	000	44,284 93	- 1 818 11	0 00	1 818 11
28 May 02 28 May 02 Settled	FNMA POOL # 545278 7 5 DUE 11-01-2031 REG CUSIP 31385HXF4	- 45 746 750 0 000000	45 746 75	000	- 47,698 13	- 1 951 38	0 00	- 1 951 38
28 May 02 28 May 02 Settled	FNMA POOL # 564116 8 DUE 12-01 2030 REG CUSIP 31386HVH1	- 33 482 310 0 000000	33,482 31	000	- 34 361 81	- 899 30	0 00	899 30
28 May 02 28 May 02 Settled	FNMA POOL #323715 6 DUE 05-01-2029 REG CUSIP 31374TSC4	- 4,040 090 0 000000	4 040 09	000	- 3 809 42	130 67	0 00	130 67

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Principal Paydowns

Fixed Income

28 May 02 28 May 02 Settled	FNMA REMIC SER 2001 T8 CL A1 7 5 07-25 2031 CUSIP 313920UK4	- 19 896 300	19 896 30	000	21 024 79	- 1 128 49	0 00	1 128 49
17 Jun 02 17 Jun 02 Settled	FHLMC GOLD C0 1293 5 5 11-01 2031 CUSIP 31292HMB4	- 1 262 780	1 262 78	000	1 197 67	65 11	0 00	65 11
17 Jun 02 17 Jun 02 Settled	FHLMC GOLD C0-1333 5 5 02-01 2032 CUSIP 31292HPS7	1 670 080	1 670 08	000	1 602 76	67 32	0 00	67 32
17 Jun 02 17 Jun 02 Settled	FHLMC GOLD C6-2443 5 5 01-01 2032 CUSIP 31287MWC0	836 030	836 03	000	- 791 88	44 15	0 00	44 15
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 0485899 SER 2031 7 DUE 09 15 2031 REG CUSIP 36209YX45	428 050	428 05	000	- 439 65	11 60	0 00	- 11 60
17 Jun 02 17 Jun 02 Settled	GNMA POOL # 268237 SER 2019 8 3 DUE 04 15-2019 REG CUSIP 3621954W6	- 65,832 360	65 832 36	000	- 69 290 18	3 457 82	0 00	3 457 82
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0614254 5 5 DUE 12 01 2016 REG CUSIP 31388TMB6	- 1 612 310	1,612 31	000	1 583 09	29 22	0 00	29 22
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0614507 5 5 DUE 11-01-2016 REG CUSIP 31388TU84	- 7 527 810	7 527 81	000	7 363 14	164 67	0 00	164 67
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0615863 5 5 DUE 02 01 2017 REG CUSIP 31388VFC7	4 280 920	4 280 92	000	4 226 07	54 85	0 00	54 85
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0624285 5 5 DUE 02 01 2017 REG CUSIP 31389FRQ7	5 378 550	5 378 55	000	5 328 13	50 42	0 00	50 42
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 0842459 5 5 DUE 04 01-2017 REG CUSIP 31390CWU8	- 3,552 380	3 552 38	000	3 513 53	38 85	0 00	38 85
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8	- 65 294 640	65,294 64	000	- 67,008 62	- 1 713 98	0 00	1 713 98

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL
Account number 2602473

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 375349 8 55 DUE 09-01-2004 REG CUSIP 31377E5J4	- 3,030 350 0 000000	3,030 35	000	- 3 161 03	- 130 68	0 00	- 130 68
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 375538 6 7 DUE 11-01-2007 REG CUSIP 31377FEK8	- 883 130 0 000000	883 13	000	918 71	35 58	0 00	35 58
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 381567 8 318 DUE 04-01 2009 REG CUSIP 31377MZ97	- 1 875 880 0 000000	1,875 88	000	- 1 874 56	1 32	0 00	1 32
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 535850 8 DUE 11-01 2030 REG CUSIP 31384WBT8	- 14,357 680 0 000000	14 357 69	000	- 14,783 83	- 426 24	0 00	- 426 24
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 535898 7 5 DUE 08-01 2031 REG CUSIP 31384WNM8	- 33 161 360 0 000000	33,161 36	000	- 34 581 08	- 1 419 72	0 00	- 1 419 72
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 545278 7 5 DUE 11-01-2031 REG CUSIP 31385HXF4	- 40 086 550 0 000000	40 086 55	000	41 775 84	- 1 709 09	0 00	1,709 09
25 Jun 02 25 Jun 02 Settled	FNMA POOL # 584116 8 DUE 12-01-2030 REG CUSIP 31386HVH1	93,379 810 0 000000	93 379 81	000	95 889 39	- 2,509 58	0 00	- 2 509 58
25 Jun 02 25 Jun 02 Settled	FNMA POOL #323715 8 DUE 05-01 2029 REG CUSIP 31374TSC4	- 4,208 860 0 000000	4,209 89	000	- 4 072 73	136 13	0 00	136 13
25 Jun 02 25 Jun 02 Settled	FNMA REMIC SER 2001-T8 CL A1 7 5 07 25-2031 CUSIP 313920UK4	- 14,339 780 0 000000	14 339 78	000	- 15 153 11	- 813 33	0 00	- 813 33
15 Jul 02 15 Jul 02 Settled	FHLMC GOLD C0-1283 5 5 11-01-2031 CUSIP 31292HM84	- 2,271 250 0 000000	2 271 25	000	- 2,154 14	117 11	0 00	117 11
15 Jul 02 15 Jul 02 Settled	FHLMC GOLD C0-1333 5 5 02-01-2032 CUSIP 31292HPS7	1,958 380 0 000000	1,958 38	000	1 879 43	78 95	0 00	78 95
15 Jul 02 15 Jul 02 Settled	FHLMC GOLD C8-2443 5 5 01-01-2032 CUSIP 31297MWC0	- 887 910 0 000000	887 91	000	- 841 02	46 89	0 00	46 89

Portfolio Statement

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total
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Realized gains/loss

Account number 2602473
 Account Name FREEDOM FORUM INC.-TATERS-SL

Principal Paydowns

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total
15 Jul 02	GNMA POOL # 0485899 SER 2031 7 DUE		CUSIP 36209YX45	3,710.850	3,710.85	3,710.85	-	3,811.45	100.60	0.00	100.60
15 Jul 02	GNMA POOL # 268237 SER 2018 B 3 DUE		CUSIP 3621854W6	- 47,268.690	47,268.69	47,268.69	49,751.46	2,482.77		0.00	2,482.77
15 Jul 02	GNMA POOL # 433747 SER 2028 B DUE		CUSIP 36207JZL0	180.640	180.64	180.64	186.56	4.08		0.00	4.08
15 Jul 02	GNMA POOL # 438917 SER 2028 B DUE		CUSIP 36207QSE8	458.390	458.39	458.39	448.58	9.81		0.00	9.81
15 Jul 02	GNMA POOL # 458915 SER 2028 B DUE		CUSIP 36208RYL2	19,656.580	19,656.58	19,656.58	19,235.79	420.79		0.00	420.79
15 Jul 02	GNMA POOL # 459252 SER 2028 7 5 DUE		CUSIP 36208SEZ1	2,592.240	2,592.24	2,592.24	- 2,574.82	17.42		0.00	17.42
15 Jul 02	GNMA POOL # 461671 SER 2028 B DUE		CUSIP 36208U2C0	- 458.350	458.35	458.35	448.54	9.81		0.00	9.81
15 Jul 02	GNMA POOL # 463814 SER 2028 B DUE		CUSIP 36208XGX3	60.510	60.51	60.51	59.21	1.30		0.00	1.30
15 Jul 02	GNMA POOL # 465525 SER 2028 B DUE		CUSIP 36209AD64	12,832.830	12,832.83	12,832.83	12,362.41	270.42		0.00	270.42
15 Jul 02	GNMA POOL # 472053 SER 2028 B DUE		CUSIP 36209HMA0	183.650	183.65	183.65	178.72	3.93		0.00	3.93
15 Jul 02	GNMA POOL # 473989 SER 2028 B DUE		CUSIP 36209KRJ8	809.600	809.60	809.60	793.09	16.51		0.00	16.51
15 Jul 02	GNMA POOL # 474663 SER 2028 B DUE		CUSIP 36209LJG2	72.620	72.62	72.62	71.07	1.55		0.00	1.55

Fixed Income

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name FREEDOM FORUM INC--TATERS-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total

Principal Paydowns

Fixed Income

15 Jul 02	GNMA POOL # 478308 SER 2028 6 DUE	CUSIP 38208NDM1	0.000000	986.870	986.97	0.000	-975.63	21.34	0.00	21.34		
15 Jul 02	GNMA POOL # 478052 SER 2028 6 DUE	CUSIP 38208QBV8	0.000000	38.230	38.23	0.000	-37.41	0.82	0.00	0.82		
15 Jul 02	GNMA POOL # 480399 SER 2028 6 DUE	CUSIP 38209SUY5	0.000000	-422.830	422.83	0.000	-413.78	9.05	0.00	9.05		
15 Jul 02	GNMA POOL # 513034 SER 2029 7 DUE	CUSIP 38212CZ87	0.000000	-75.391.280	75.391.28	0.000	-73.376.90	2,014.38	0.00	2,014.38		
15 Jul 02	GNMA POOL # 530087 SER 2030 8 DUE	CUSIP 38225A527	0.000000	-806.050	806.05	0.000	813.98	-7.93	0.00	-7.93		
15 Jul 02	GNMA POOL # 780770 6 DUE 04-15-2028 REG	CUSIP 38225A2B5	0.000000	-75,052.470	75,052.47	0.000	74,325.38	727.11	0.00	727.11		
22 Jul 02	GNMAII POOL # 0003218 SER 2032 7 DUE	CUSIP 38202DSD4	0.000000	-10,321.240	10,321.24	0.000	-10,576.05	-254.81	0.00	-254.81		
25 Jul 02	GNMA POOL # 0814254 5 5 DUE 12-01-2018	CUSIP 31388TMB8	0.000000	3,414.570	3,414.57	0.000	-3,352.68	61.89	0.00	61.89		
25 Jul 02	GNMA POOL # 0814507 5 5 DUE 11-01-2018	CUSIP 31388TU84	0.000000	-8,783.400	8,783.40	0.000	-8,591.28	192.14	0.00	192.14		
25 Jul 02	GNMA POOL # 0624295 5 5 DUE 02-01-2017	CUSIP 31389FRQ7	0.000000	2,987.280	2,987.28	0.000	-2,939.46	27.82	0.00	27.82		
25 Jul 02	GNMA POOL # 373358 7 5 DUE 03-01-2027	CUSIP 3137CWT6	0.000000	-56,586.590	56,586.59	0.000	58,071.99	-1,485.40	0.00	-1,485.40		

Portfolio Statement

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Trade date Security description Settle date Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Realized gain/loss

Account number 2602473
 Account Name *FREEDOM FORUM INC.-TATTERS-SL

Fixed Income

25 Jul 02	FNMA POOL # 375348 6 55 DUE 09 01 2004	REG	CUSIP 31377E5J4	0 000000	3 048 900	3 048 90	0 000	- 3 180 38	131 48	0 00	131 48	
25 Jul 02	FNMA POOL # 375538 6 7 DUE 11-01 2007	REG	CUSIP 31377FEK8	0 000000	- 888 650	888 65	0 000	924 45	- 35 80	0 00	- 35 80	
25 Jul 02	FNMA POOL # 381587 6 318 DUE 04 01-2009	REG	CUSIP 31377M297	0 000000	2 318 520	2 318 52	0 000	- 2 316 89	1 63	0 00	1 63	
25 Jul 02	FNMA POOL # 535650 8 DUE 11-01 2030 REG	CUSIP 31384WB16		0 000000	- 13 419 380	13 419 38	0 000	13 817 77	398 39	0 00	398 39	
25 Jul 02	FNMA POOL # 545278 7 5 DUE 11-01-2031	REG	CUSIP 31385HXF4	0 000000	- 33 675 260	33 675 28	0 000	35 111 72	1 436 46	0 00	1 436 46	
25 Jul 02	FNMA POOL # 564116 8 DUE 12-01-2030 REG	CUSIP 31386VH1		0 000000	- 505 870	505 87	0 000	- 519 47	13 60	0 00	13 60	
25 Jul 02	FNMA POOL #323715 6 DUE 05-01-2029 REG	CUSIP 31374TSC4		0 000000	- 3 863 160	3 963 16	0 000	- 3 834 98	128 18	0 00	128 18	
25 Jul 02	FNMA REMIC SER 2001-T8 CL A1 7 5	07-25 2031	CUSIP 313920UK4	0 000000	- 12,942 800	12 942 80	0 000	13 676 90	734 10	0 00	734 10	
15 Aug 02	FHLMC GOLD CO-1283 5 5 11 01-2031	CUSIP 31282HM84		0 000000	2 673 620	2 673 62	0 000	2 535 76	137 86	0 00	137 86	
15 Aug 02	FHLMC GOLD CO-1333 5 5 02 01-2032	CUSIP 31292HPS7		0 000000	- 2 795 100	2 785 10	0 000	2 682 42	112 68	0 00	112 68	
15 Aug 02	FHLMC GOLD C6 2443 5 5 01 01 2032	CUSIP 31287MWC0		0 000000	874 200	874 20	0 000	828 03	46 17	0 00	46 17	
15 Aug 02	GNMA POOL # 0485899 SER 2031 7 DUE	09 15 2031 REG	CUSIP 36209YK45	0 000000	- 5 212 440	5 212 44	0 000	5 353 75	- 141 31	0 00	141 31	

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name 'FREEDOM FORUM INC--TATERS-SL

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Trade Status
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Principal Paydowns

Trade date	Security description	Asset ID	Broker/Commission	Trade Status	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Total
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Realized gain/loss

Fixed Income

15 Aug 02	Settled	GNMA POOL # 0533948 SER 2032 8 5 DUE	CUSIP 36212HET3	04 15 2032 REG	0 000000	- 38,008 410	38,008 41	36,801 72	- 793 31	0 00	- 793 31		
15 Aug 02	Settled	GNMA POOL # 268237 SER 2018 8 3 DUE	CUSIP 3621854W8	04-15-2018 REG	0 000000	- 1,634 050	1,634 05	- 1,719 88	- 85 83	0 00	- 85 83		
15 Aug 02	Settled	GNMA POOL # 433747 SER 2028 8 DUE	CUSIP 36207JZL0	04-15-2028 REG	0 000000	184 060	184 06	- 180 12	3 84	0 00	3 84		
15 Aug 02	Settled	GNMA POOL # 438917 SER 2028 8 DUE	CUSIP 36207QSE8	08-15-2028 REG	0 000000	- 493 540	493 54	- 482 88	10 58	0 00	10 58		
15 Aug 02	Settled	GNMA POOL # 458915 SER 2028 8 DUE	CUSIP 36208RYL2	08-15 2028 REG	0 000000	- 532 490	532 49	521 09	11 40	0 00	11 40		
15 Aug 02	Settled	GNMA POOL # 459252 SER 2028 7 5 DUE	CUSIP 36208SEZ1	02-15 2028 REG	0 000000	- 2,810 450	2 810 45	- 2,592 91	17 54	0 00	17 54		
15 Aug 02	Settled	GNMA POOL # 461871 SER 2028 8 DUE	CUSIP 36208U2C0	08 15-2028 REG	0 000000	- 460 210	460 21	- 450 38	9 85	0 00	9 85		
15 Aug 02	Settled	GNMA POOL # 463814 SER 2028 8 DUE	CUSIP 36208KXC3	04-15 2028 REG	0 000000	- 60 170	60 17	58 88	1 29	0 00	1 29		
15 Aug 02	Settled	GNMA POOL # 465525 SER 2028 8 DUE	CUSIP 36209AD84	04 15-2028 REG	0 000000	- 801 060	801 06	- 783 91	17 15	0 00	17 15		
15 Aug 02	Settled	GNMA POOL # 472053 SER 2028 8 DUE	CUSIP 36209HMA0	07-15 2028 REG	0 000000	- 5 379 650	5,379 65	- 5,204 49	115 16	0 00	115 16		
15 Aug 02	Settled	GNMA POOL # 473989 SER 2028 8 DUE	CUSIP 36209KRJ9	07 15-2028 REG	0 000000	814 000	814 00	- 787 40	18 60	0 00	18 60		
15 Aug 02	Settled	GNMA POOL # 474663 SER 2028 8 DUE	CUSIP 36209LJG2	08-15-2028 REG	0 000000	83 850	93 85	- 91 84	2 01	0 00	2 01		

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC.-TATTERS-SL

Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			Total
Settle date	Asset ID	Price	Principal	Accrued Interest	Cost	Market	Translation	
Trade Status	Broker/Commission							

Principal Paydowns

Fixed Income

15 Aug 02	GNMA POOL # 476308 SER 2028 6 DUE	42 519 320	42 519 32	000	41 609 14	910 18	0 00	910 18
15 Aug 02	05 15 2028 REG							
Settled	CUSIP 36209NDM1	0 000000						
15 Aug 02	GNMA POOL # 478052 SER 2028 6 DUE	36 060	36 06	000	36 69	0 63	0 00	0 63
15 Aug 02	05 15 2028 REG							
Settled	CUSIP 36209QBV6	0 000000						
15 Aug 02	GNMA POOL # 480399 SER 2028 8 DUE	- 606 780	606 78	000	593 79	12 99	0 00	12 99
15 Aug 02	07 15 2028 REG							
Settled	CUSIP 36209SUYS	0 000000						
15 Aug 02	GNMA POOL # 513034 SER 2029 7 DUE	- 55 179 180	55 179 19	000	53 704 87	1 474 32	0 00	1 474 32
15 Aug 02	08 15 2029 REG							
Settled	CUSIP 36211G4T7	0 000000						
15 Aug 02	GNMA POOL # 530067 SER 2030 8 DUE	85 638 560	85 638 58	000	86 481 57	843 01	0 00	843 01
15 Aug 02	07 15 2030 REG							
Settled	CUSIP 36212CZB7	0 000000						
15 Aug 02	GNMA POOL # 780537 6 DUE 08-15-2028 REG	- 59 177 260	59 177 26	000	55 941 01	3 236 25	0 00	3 236 25
15 Aug 02	CUSIP 36225AS27							
Settled		0 000000						
15 Aug 02	GNMA POOL # 780770 8 DUE 04-15-2028 REG	- 73 135 850	73 135 85	000	72 427 35	708 50	0 00	708 50
15 Aug 02	CUSIP 36225A2B5							
Settled		0 000000						
20 Aug 02	GNMA II POOL # 0003152 SER 2031 7 5 DUE	136 128 380	136 128 38	000	- 142 424 32	6 295 94	0 00	6 295 94
20 Aug 02	10 20 2031 REG							
Settled	CUSIP 36202DQD8	0 000000						
20 Aug 02	GNMA II POOL # 0003218 SER 2032 7 DUE	- 10 056 510	10 056 51	000	10 304 78	248 27	0 00	248 27
20 Aug 02	03 20 2032 REG							
Settled	CUSIP 36202DSD4	0 000000						
26 Aug 02	FHLMC MULTICLASS SER T-44 CL A1	- 1 165 520	1 165 52	000	1 165 52	0 00	0 00	0 00
26 Aug 02	VARIABLE RATE 10 25 2032							
Settled	CUSIP 31392RS93	0 000000						
26 Aug 02	FNMA POOL # 0380845 5 63 DUE 11 01 2005	- 2 300 730	2 300 73	000	2 421 88	121 15	0 00	121 15
26 Aug 02	REG							
Settled	CUSIP 31377MBN0	0 000000						
26 Aug 02	FNMA POOL # 0814254 5 5 DUE 12-01 2016	- 1 528 410	1 528 41	000	1 500 71	27 70	0 00	27 70
26 Aug 02	REG							
Settled	CUSIP 31388TMB6	0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Principal Paydowns								
Fixed Income								
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0614507 5 5 DUE 11-01-2016 REG CUSIP 31388TU84	- 2 987 480 0 000000	2 987 48	000	- 2 922 13	65 35	0 00	65 35
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0624295 5 5 DUE 02-01-2017 REG CUSIP 31389FRQ7	- 3,557 750 0 000000	3 557 75	000	- 3 524 40	33 35	0 00	33 35
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 0634773 6 5 DUE 03-01-2017 REG CUSIP 31389TFN7	- 22,720 600 0 000000	22,720 60	000	- 23,537 12	- 816 52	0 00	- 816 52
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8	- 58 970 330 0 000000	58,970 33	000	- 60 518 30	- 1,547 97	0 00	- 1 547 97
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 375349 6 55 DUE 09-01-2004 REG CUSIP 31377E5J4	3,067 560 0 000000	3 067 56	000	- 3 189 85	- 132 29	0 00	- 132 29
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 375538 6 7 DUE 11-01-2007 REG CUSIP 31377FEK8	- 894 210 0 000000	894 21	000	- 830 23	- 38 02	0 00	- 38 02
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 381587 6 318 DUE 04 01-2009 REG CUSIP 31377MZ87	- 1 901 040 0 000000	1 901 04	000	- 1 899 70	1 34	0 00	1 34
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 535650 8 DUE 11-01-2030 REG CUSIP 31384WBT6	- 10 105 200 0 000000	10 105 20	000	- 10 405 19	- 299 99	0 00	- 299 99
28 Aug 02 28 Aug 02 Settled	FNMA POOL # 584116 8 DUE 12-01-2030 REG CUSIP 31388HVH1	- 525 920 0 000000	525 92	000	- 540 05	- 14 13	0 00	- 14 13
28 Aug 02 28 Aug 02 Settled	FNMA POOL #323715 6 DUE 05-01-2029 REG CUSIP 31374TSC4	- 5 295 310 0 000000	5,295 31	000	5 124 04	171 27	0 00	171 27
28 Aug 02 28 Aug 02 Settled	FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4	- 15,038 740 0 000000	15,038 74	000	15 891 72	- 852 98	0 00	- 852 98
18 Sep 02 18 Sep 02 Settled	FHLMC GOLD CO-1283 5 5 11-01 2031 CUSIP 31292HMB4	- 4,237 580 0 000000	4 237 58	000	- 4 019 08	218 50	0 00	218 50

Portfolio Statement

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PA Price Transaction amount Accrued interest Principal Cost Market Translation Total

Principal Paydowns

Fixed Income

16 Sep 02	FHLMC GOLD CO-1333 5 02-01-2032			- 3 000 260	3 000 26	0 000 000	2 879 31	120 95	0 00			120 95
16 Sep 02	FHLMC GOLD CB-2443 5 01 01 2032			1 557 870	1 557 87	0 000 000	1 475 69	82 28	0 00			82 28
16 Sep 02	GNMA POOL # 0485899 SER 2031 7 DUE			- 4 222 350	4 222 35	0 000 000	4 338 82	114 47	0 00			114 47
16 Sep 02	GNMA POOL # 0533946 SER 2032 6 5 DUE			56 919 890	56 919 89	0 000 000	58 173 91	1 254 02	0 00			1 254 02
16 Sep 02	GNMA POOL # 268237 SER 2019 9 3 DUE			1 448 860	1 448 86	0 000 000	1 524 96	76 10	0 00			76 10
16 Sep 02	GNMA POOL # 459252 SER 2028 7 5 DUE			- 51 037 670	51 037 67	0 000 000	50 694 76	342 91	0 00			342 91
16 Sep 02	GNMA POOL # 513034 SER 2029 7 DUE			67 398 850	67 398 85	0 000 000	65 598 04	1 800 81	0 00			1 800 81
16 Sep 02	GNMA POOL # 53067 SER 2030 8 DUE			- 106 858 790	106 858 79	0 000 000	107 910 68	1 051 89	0 00			1 051 89
20 Sep 02	GNMA POOL # 0003152 SER 2031 7 5 DUE			137 332 640	137 332 64	0 000 000	- 143 684 27	6 351 63	0 00			6 351 63
20 Sep 02	GNMA POOL # 0003218 SER 2032 7 DUE			16 289 470	16 289 47	0 000 000	- 16 691 62	402 15	0 00			402 15
25 Sep 02	FHLMC MULTICLASS SER T 44 CL A1			- 4 862 740	4 862 74	0 000 000	4 962 74	0 00	0 00			0 00
25 Sep 02	FNMA FNMA REMIC 09 25-2032			- 13 647 130	13 647 13	0 000 000	13 647 13	0 00	0 00			0 00

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Account number 2602473 Account Name FREEDOM FORUM INC-TATERS-SL

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
<i>Principal Paydowns</i>									
Fixed Income									
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 0380845 5 63 DUE 11-01 2005 REG CUSIP 31377MBN0	- 2,312 190 0 000000	2,312 19	000	- 2,433 94	121 75	0 00	- 121 75	
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 0614507 5 5 DUE 11-01 2016 REG CUSIP 31388TU84	- 21 222 280 0 000000	21 222 28	000	- 20 758 05	464 23	0 00	464 23	
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT6	- 47,261 310 0 000000	47,261 31	000	- 48 501 92	- 1 240 61	0 00	- 1,240 61	
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 375348 6 55 DUE 08-01-2004 REG CUSIP 31377E5J4	- 3 086 340 0 000000	3 086 34	000	3 219 44	133 10	0 00	133 10	
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 375538 8 7 DUE 11-01-2007 REG CUSIP 31377FEK8	- 899 780 0 000000	899 79	000	- 936 04	- 36 25	0 00	- 36 25	
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 381567 8 318 DUE 04-01 2009 REG CUSIP 31377MZ87	- 1 912 430 0 000000	1 912 43	000	1 911 09	1 34	0 00	1 34	
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 535850 8 DUE 11-01-2030 REG CUSIP 31384WBT6	- 11,704 440 0 000000	11 704 44	000	12 051 82	- 347 48	0 00	- 347 48	
25 Sep 02 25 Sep 02 Settled	FNMA POOL # 584118 8 DUE 12-01-2030 REG CUSIP 31386HVH1	- 496 660 0 000000	496 66	000	- 510 01	- 13 35	0 00	- 13 35	
25 Sep 02 25 Sep 02 Settled	FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4	- 6,544 200 0 000000	6,544 20	000	6 332 54	211 66	0 00	211 66	
25 Sep 02 25 Sep 02 Settled	FNMA PREASSIGN 00689 7 5 08-25-2032 CUSIP 31382DQ21	- 14,741 760 0 000000	14,741 76	000	15 718 39	- 976 63	0 00	- 976 63	
25 Sep 02 25 Sep 02 Settled	FNMA REMIC SER 2001-T8 CL A1 7 5 07 25-2031 CUSIP 313920UK4	14 751 210 0 000000	14,751 21	000	15 587 87	- 836 66	0 00	- 836 66	
25 Sep 02 25 Sep 02 Settled	FNMA REMIC TR 2002-T4 CL-A3 7 5 12-25 2031 CUSIP 31392B8V3	- 13 537 030 0 000000	13,537 03	000	14 450 78	- 913 75	0 00	913 75	

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Principal Paydowns

Fixed Income

15 Oct 02 15 Oct 02 Settled	FHLMC GOLD CO 1283 5 5 11 01 2031 CUSIP 31282HM84	- 12 257 970	12 257 97	000	11 625 92	632 05	0 00	632 05
15 Oct 02 15 Oct 02 Settled	FHLMC GOLD CO-1333 5 5 02-01-2032 CUSIP 31292HPS7	- 3 191 030	3 191 03	000	3 062 39	128 64	0 00	128 64
15 Oct 02 15 Oct 02 Settled	GNMA POOL # 0533946 SER 2032 8 5 DUE 04-15-2032 REG CUSIP 36212HET3	- 20 870 280	20 870 28	000	21,330 08	459 80	0 00	459 80
15 Oct 02 15 Oct 02 Settled	GNMA POOL # 268237 SER 2018 8 3 DUE 04-15-2018 REG CUSIP 3621854W6	1 627 840	1,627 84	000	- 1 713 34	- 85 50	0 00	85 50
15 Oct 02 15 Oct 02 Settled	GNMA POOL # 459252 SER 2028 7 5 DUE 02 15-2028 REG CUSIP 36208SEZ1	2 598 040	2 598 04	000	2 580 58	17 46	0 00	17 46
15 Oct 02 15 Oct 02 Settled	GNMA POOL # 552330 SER 2032 8 5 DUE 01-15 2032 REG CUSIP 36213EST4	- 4 542 910	4,542 91	000	- 4 682 04	139 13	0 00	139 13
15 Oct 02 15 Oct 02 Settled	GNMA POOL # 554700 SER 2031 6 5 DUE 03 15 2031 REG CUSIP 36213HGH8	40 033 980	40 033 98	000	41 260 03	1 226 05	0 00	1 226 05
21 Oct 02 21 Oct 02 Settled	GNMAII POOL # 0003152 SER 2031 7 5 DUE 10-20-2031 REG CUSIP 36202DQD6	- 106 837 840	106 837 84	000	- 111 779 09	4,941.25	0.00	4,941.25
21 Oct 02 21 Oct 02 Settled	GNMAII POOL # 0003216 SER 2032 7 DUE 03-20 2032 REG CUSIP 36202DSD4	13 310 880	13 310 88	000	- 13 639 49	328 61	0 00	328 61
25 Oct 02 25 Oct 02 Settled	FHLMC MULTICLASS SER T-44 CL A1 VARIABLERATE 10 25 2032 CUSIP 31392RS93	- 5 159 570	5 159 57	000	5,159 57	0 00	0 00	0 00
25 Oct 02 25 Oct 02 Settled	FNMA FNMA REMIC 09 25 2032 CUSIP 31392DYJ5	15 076 270	15 076 27	000	15 076 27	0 00	0 00	0 00
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 0380845 5 63 DUE 11-01 2005 REG CUSIP 31377MBN0	2 323 730	2 323 73	000	2 446 09	122 36	0 00	122 38

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
<i>Principal Paydowns</i>								
Fixed Income								
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 0381217 5 95 DUE 01-01-2009 REG CUSIP 31377MPA3	- 933 080 0 000000	933 08	000	- 1 020 41	- 67 33	0 00	- 87 33
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 0814507 5 5 DUE 11-01-2018 REG CUSIP 31388TU84	- 18,445 140 0 000000	18 445 14	000	- 18 041 66	403 48	0 00	403 48
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 373358 7 5 DUE 03-01 2027 REG CUSIP 31377CWT6	- 90 308 800 0 000000	90,308 80	000	- 92 678 51	- 2,370 81	0 00	2 370 81
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 375349 6 55 DUE 09-01 2004 REG CUSIP 31377E5J4	- 3 105 280 0 000000	3,105 28	000	- 3 239 20	- 133 82	0 00	- 133 92
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 375538 6 7 DUE 11-01-2007 REG CUSIP 31377FEK8	- 805 420 0 000000	805 42	000	- 841 89	36 47	0 00	36 47
25 Oct 02 25 Oct 02 Settled	FNMA POOL # 381587 6 318 DUE 04-01-2009 REG CUSIP 31377MZB7	- 2,354 120 0 000000	2 354 12	000	- 2 352 48	1 66	0 00	1 66
25 Oct 02 25 Oct 02 Settled	FNMA POOL #323715 6 DUE 05 01 2029 REG CUSIP 31374TSC4	- 8 578 340 0 000000	8 578 34	000	8 298 95	277 39	0 00	277 39
25 Oct 02 25 Oct 02 Settled	FNMA PREASSIGN 00689 7 5 06-25-2032 CUSIP 31392DQ21	- 8 623 110 0 000000	8 623 11	000	- 8 194 39	- 571 28	0 00	- 571 28
25 Oct 02 25 Oct 02 Settled	FNMA REMIC SER 2001 T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4	29 537 890 0 000000	29 537 89	000	31,538 31	- 1 998 42	0 00	- 1 998 42
25 Oct 02 25 Oct 02 Settled	FNMA REMIC TR 2002-T4 CL A3 7 5 12 25-2031 CUSIP 31382B6V3	- 14 254 420 0 000000	14 254 42	000	- 15 216 58	- 962 17	0 00	- 962 17
15 Nov 02 15 Nov 02 Settled	GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2019 REG CUSIP 3821954W8	- 1,551 740 0 000000	1,551 74	000	- 1 626 39	74 65	0 00	- 74 65
20 Nov 02 20 Nov 02 Settled	GNMAII POOL # 0003218 SER 2032 7 DUE 03-20-2032 REG CUSIP 36202DSD4	- 21,819 050 0 000000	21,819 05	000	- 22 149 83	- 530 88	0 00	530 88

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued interest		Market	Transtation	Total	
<i>Principal Paydowns</i>									
Fixed Income									
25 Nov 02 25 Nov 02 Settled	FHLMC MULTICLASS SER T-44 CL A1 VARIABLERATE 10-25-2032 CUSIP 31392RS93	- 6 447 740 0 000000	6 447 74	000	6 447 74	0 00	0 00	0 00	0 00
25 Nov 02 25 Nov 02 Settled	FNMA FNMA REMIC 09-25 2032 CUSIP 31392DYJ5	27 649 390 0 000000	27 649 39	000	27 649 39	0 00	0 00	0 00	0 00
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 0254447 6 DUE 09-01-2032 REG CUSIP 31371KTC5	- 3 155 980 0 000000	3 155 88	000	3 244 09	88 11	0 00	0 00	88 11
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 0380845 5 63 DUE 11 01 2005 REG CUSIP 31377MBN0	- 2 335 290 0 000000	2 335 29	000	2 446 42	111 13	0 00	0 00	- 111 13
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 0381217 5 95 DUE 01-01-2009 REG CUSIP 31377MPA3	938 280 0 000000	938 28	000	1 023 86	- 85 58	0 00	0 00	85 58
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT6	49,549 270 0 000000	49 549 27	000	- 50 821 23	- 1 271 86	0 00	0 00	1 271 86
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 375349 8 55 DUE 09-01 2004 REG CUSIP 31377E5J4	3 124 260 0 000000	3,124 26	000	3 171 55	47 29	0 00	0 00	- 47 29
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 375538 6 7 DUE 11-01-2007 REG CUSIP 31377EEK8	911 080 0 000000	911 08	000	932 25	21 17	0 00	0 00	21 17
25 Nov 02 25 Nov 02 Settled	FNMA POOL # 381567 6 318 DUE 04-01-2009 REG CUSIP 31377MZ87	- 1,938 030 0 000000	1 938 03	000	1 936 67	1 36	0 00	0 00	1 36
25 Nov 02 25 Nov 02 Settled	FNMA PREASSIGN 00689 7 5 08 25 2032 CUSIP 31392DQ21	- 9 460 890 0 000000	9 460 88	000	10 085 48	- 624 59	0 00	0 00	624 59
25 Nov 02 25 Nov 02 Settled	FNMA REMIC SER 2001-T8 CL A1 7 5 07 25-2031 CUSIP 313920UK4	38 646 300 0 000000	38 646 30	000	41 254 87	2 608 57	0 00	0 00	2 608 57
25 Nov 02 25 Nov 02 Settled	FNMA REMIC TR 2002-T4 CL-A3 7 5 12-25 2031 CUSIP 31392B6V3	- 50 942 070 0 000000	50 942 07	000	54 781 45	3 839 38	0 00	0 00	3 839 38

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
<i>Principal Paydowns</i>								
Fixed Income								
18 Dec 02 18 Dec 02 Settled	FHLMC GOLD W2-0024 6 971 10-01-2010 CUSIP 3128HGAZ5	- 1 380 860 0 000000	1 360 88	000	1 550 78	- 189 80	0 00	189 80
16 Dec 02 16 Dec 02 Settled	GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2019 REG CUSIP 3621954W8	- 1 474 050 0 000000	1 474 05	000	- 1,544 78	70 73	0 00	- 70 73
20 Dec 02 20 Dec 02 Settled	GNMAII POOL # 0003218 SER 2032 7 DUE 03-20-2032 REG CUSIP 38202DSD4	- 18 534 840 0 000000	18 534 84	000	- 20 014 12	478 28	0 00	- 478 28
28 Dec 02 28 Dec 02 Settled	FHLMC MULTICLASS SER T-44 CL A1 VARIABLERATE 10 25-2032 CUSIP 31392RS83	- 6 552 900 0 000000	6 552 80	000	- 6,552 80	0 00	0 00	0 00
28 Dec 02 28 Dec 02 Settled	FNMA FNMA REMIC 09-25-2032 CUSIP 31392DYJ5	- 23 631 600 0 000000	23 631 60	000	23,631 60	0 00	0 00	0 00
28 Dec 02 26 Dec 02 Settled	FNMA POOL # 0380845 5 83 DUE 11-01 2005 REG CUSIP 31377MBN0	- 2,346 930 0 000000	2 346 83	000	- 2 455 42	- 108 49	0 00	- 108 49
28 Dec 02 28 Dec 02 Settled	FNMA POOL # 0381217 5 85 DUE 01-01-2009 REG CUSIP 31377MPA3	- 943 520 0 000000	943 52	000	- 1 028 47	- 84 95	0 00	- 84 95
28 Dec 02 28 Dec 02 Settled	FNMA POOL # 374358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT6	- 36 165 110 0 000000	36 165 11	000	- 37 092 23	- 927 12	0 00	- 927 12
28 Dec 02 28 Dec 02 Settled	FNMA POOL # 375349 8 55 DUE 09-01-2004 REG CUSIP 31377E5J4	- 3 143 430 0 000000	3 143 43	000	- 3 188 73	- 45 30	0 00	- 45 30
28 Dec 02 28 Dec 02 Settled	FNMA POOL # 375538 8 7 DUE 11-01-2007 REG CUSIP 31377FEK8	- 916 770 0 000000	916 77	000	- 937 75	- 20 98	0 00	20 98
28 Dec 02 28 Dec 02 Settled	FNMA POOL # 381567 8 318 DUE 04-01 2009 REG CUSIP 31377MZ87	- 2,379 030 0 000000	2 379 03	000	2,377 38	1 67	0 00	1 67
28 Dec 02 28 Dec 02 Settled	FNMA PREASSIGN 00689 7 5 06-25-2032 CUSIP 31392DQ21	- 8,091 980 0 000000	8 091 98	000	- 8 625 71	- 533 73	0 00	- 533 73

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Account number 2602473
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Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			Total
Settle date	Asset ID		Principal	Accrued Interest	Cost	Market	Translation	
Trade Status	Broker/Commission	Price						

Principal Paydowns

Fixed Income

26 Dec 02	FNMA REMIC SER 2001-T8 CL A1 7 5	29 781 740	29 781 74	000	- 31 790 00	2 008 26	0 00	2 008 26
26 Dec 02	07 25 2031							
Settled	CUSIP 313920UK4	0 000000						
30 Dec 02	FNMA PREASSIGN 00136 7 5 08-25-2042	19 234 970	19,234 97	000	20 515 64	1 280 87	0 00	1 280 87
30 Dec 02	CUSIP 31392GFR1							
Settled		0 000000						
30 Dec 02	FNMA REMIC TR 2002-T4 CL A3 7 5	- 22 376 220	22 376 22	000	24 060 86	1 684 64	0 00	1 684 64
30 Dec 02	12-25 2031							
Settled	CUSIP 31392B6V3	0 000000						
Total United States - USD			4,819 505 88	000	- 4,928 794 47	109,288 59	0 00	- 109 288 59
Total government mortgage backed securities			4 819,505 88	000	4 928 794 47	- 109,288 59	0 00	109 288 59

Commercial mortgage-backed

United States - USD

16 Sep 02	CMO BEAR STEARNS COML MTG SECS PASSTHRU	- 3 745 600	3 745 60	000	4 148 46	402 86	0 00	402 86
16 Sep 02	CTF 2000-WF2 CL A 1 7 11 09 15 09 BEO							
Settled	CUSIP 07383FEG9	0 000000						
15 Oct 02	CMO BEAR STEARNS COML MTG SECS PASSTHRU	4 720 820	4 720 82	000	5 295 99	575 17	0 00	- 575 17
15 Oct 02	CTF 2000-WF2 CL A 1 7 11 09-15-09 BEO							
Settled	CUSIP 07383FEG9	0 000000						
15 Nov 02	CMO BEAR STEARNS COML MTG SECS PASSTHRU	- 6,906 120	6 906 12	000	7 747 53	841 41	0 00	841 41
15 Nov 02	CTF 2000-WF2 CL A 1 7 11 09 15 09 BEO							
Settled	CUSIP 07383FEG9	0,000000						
16 Dec 02	CMO BEAR STEARNS COML MTG SECS PASSTHRU	8 673 320	8 673 32	000	9 730 04	1 056 72	0 00	1 056 72
16 Dec 02	CTF 2000-WF2 CL A 1 7 11 09-15 09 BEO							
Settled	CUSIP 07383FEG9	0 000000						
Total United States - USD			24 045 86	000	26,922 02	2,876 16	0 00	2,876 16
Total commercial mortgage-backed			24,045 86	000	26,922 02	- 2,876 16	0 00	2 876 16

Asset backed securities

United States - USD

15 Jan 02	FED EXPRESS CORP SER 1998 1A 6 72	- 13 334 330	13,334 33	000	- 13 744 24	409 91	0 00	- 409 91
15 Jan 02	PASSTHRU CTF DUE 01 15-2022							
Settled	CUSIP 31331FAX9	0 000000						

Portfolio Statement

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Account number 2602473
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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Principal Paydowns

Fixed Income

15 Jul 02	FED EXPRESS CORP SER 1888 1A 8 72	- 5,877 260	5,877 28	000	- 6,161 01	- 183 75	0 00	183 75
15 Jul 02	PASSTHRU CTF DUE 01-15-2022							
Settled	CUSIP 31331FAX9	0 000000						
28 Aug 02	FNMA SER 2002-T5 CL 1A 05-25-2032 BEO	- 7,189 570	7 189 57	000	- 7 191 82	- 2 25	0 00	- 2 25
28 Aug 02	CUSIP 31392CXY5							
Settled		0 000000						
25 Sep 02	FNMA SER 2002-T5 CL 1A 05-25-2032 BEO	- 8 903 940	9,903 94	000	- 8 907 04	- 3 10	0 00	- 3 10
25 Sep 02	CUSIP 31392CXY5							
Settled		0 000000						
25 Oct 02	FNMA SER 2002-T5 CL 1A 05-25-2032 BEO	- 10 462 480	10 462 48	000	- 10 465 75	- 3 27	0 00	3 27
25 Oct 02	CUSIP 31392CXY5							
Settled		0 000000						
25 Nov 02	FNMA SER 2002 T5 CL 1A 05 25-2032 BEO	- 14 354 280	14 354 28	000	14 358 74	4 46	0 00	- 4 46
25 Nov 02	CUSIP 31392CXY5							
Settled		0 000000						
26 Dec 02	FNMA SER 2002-T5 CL 1A 05-25-2032 BEO	- 14 677 520	14 677 52	000	- 14 682 07	- 4 55	0 00	- 4 55
26 Dec 02	CUSIP 31392CXY5							
Settled		0 000000						
Total United States - USD			75,899 38	000	- 76,510 67	- 611 29	0 00	- 611 29
Total asset backed securities			75,899 38	000	- 76,510 67	- 611 29	0 00	- 611 29

Non-government backed c m o.s

United States - USD

2 Jan 02	CMO MASTR AST SEC TR 2001-2 MTG	- 9 435 700	9 435 70	000	- 9,594 22	- 158 52	0 00	- 158 52
2 Jan 02	PASSTRUCTF CL A-1 8 25 DUE 12 27 2016							
Settled	BEO CUSIP 55285KAU3	0 000000						
17 Jan 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP	972 280	972 28	000	- 1,020 67	- 48 39	0 00	48 39
17 Jan 02	COML PASSTHRU 2000-C1 A-1 7 325 7-15-08							
Settled	CUSIP 22540ASM1	0 000000						
4 Feb 02	CMO MASTR AST SEC TR 2001 2 MTG	- 19 274 590	19 274 59	000	- 19 596 42	- 321 83	0 00	- 321 83
4 Feb 02	PASSTRUCTF CL A-1 8 25 DUE 12-27-2016							
Settled	BEO CUSIP 55285KAU3	0 000000						
19 Feb 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP	- 979 070	979 07	000	- 1 027 79	- 48 72	0 00	48 72
19 Feb 02	COML PASSTHRU 2000-C1 A-1 7 325 7 15-08							
Settled	CUSIP 22540ASM1	0 000000						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Trade date	Security description	Settle date	Asset ID	Trade Status	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Transaction	Total	Realized gain/loss
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Principal Paydowns

Trade date	Security description	Settle date	Asset ID	Trade Status	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Transaction	Total	Realized gain/loss
19 Mar 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A 1 7 325 7 15-08	19 Mar 02		Settled	CUSIP 22540ASM1	1 828 590	1 828 590	1 828 590	1 828 590	0 000 000	1 919 590	91 000	0 000 000	91 000	0 000 000
18 Apr 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A-1 7 325 7 15 08	18 Apr 02		Settled	CUSIP 22540ASM1	998 880	998 880	998 880	1 048 570	0 000 000	1 048 570	49 710	0 000 000	49 710	0 000 000
17 May 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000-C1 A 1 7 325 7 15-08	17 May 02		Settled	CUSIP 22540ASM1	1 288 160	1 288 160	1 288 160	1 350 170	0 000 000	1 350 170	64 010	0 000 000	64 010	- 64 010
17 Jun 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A 1 7 325 7-15 08	17 Jun 02		Settled	CUSIP 22540ASM1	1 014 880	1 014 880	1 014 880	1 065 390	0 000 000	1 065 390	- 50 510	0 000 000	- 50 510	- 50 510
17 Jul 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000-C1 A-1 7 325 7-15 08	17 Jul 02		Settled	CUSIP 22540ASM1	1 301 860	1 301 860	1 301 860	1,366 650	0 000 000	1,366 650	64 790	0 000 000	64 790	0 000 000
16 Aug 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000-C1 A-1 7 325 7 15 08	16 Aug 02		Settled	CUSIP 22540ASM1	1,031 130	1,031 130	1,031 130	1,082 440	0 000 000	1,082 440	- 51 310	0 000 000	- 51 310	51 310
17 Sep 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A 1 7 325 7 15 08	17 Sep 02		Settled	CUSIP 22540ASM1	1 038 340	1 038 340	1 038 340	1 090 010	0 000 000	1 090 010	- 51 670	0 000 000	- 51 670	51 670
18 Oct 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A 1 7 325 7 15-08	18 Oct 02		Settled	CUSIP 22540ASM1	1 324 840	1 324 840	1 324 840	1 390 770	0 000 000	1 390 770	- 65 930	0 000 000	- 65 930	65 930
18 Nov 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A-1 7 325 7 15-08	18 Nov 02		Settled	CUSIP 22540ASM1	1 054 920	1 054 920	1 054 920	- 1 107 330	0 000 000	- 1 107 330	52 410	0 000 000	52 410	52 410
17 Dec 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000-C1 A-1 7 325 7 15-08	17 Dec 02		Settled	CUSIP 22540ASM1	1 341 080	1 341 080	1 341 080	1 407 700	0 000 000	1 407 700	68 620	0 000 000	68 620	68 620

Fixed Income

Trade date	Security description	Settle date	Asset ID	Trade Status	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Transaction	Total	Realized gain/loss
19 Mar 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A 1 7 325 7 15-08	19 Mar 02		Settled	CUSIP 22540ASM1	1 828 590	1 828 590	1 828 590	1 919 590	0 000 000	1 919 590	91 000	0 000 000	91 000	0 000 000
18 Apr 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A-1 7 325 7 15 08	18 Apr 02		Settled	CUSIP 22540ASM1	998 880	998 880	998 880	1 048 570	0 000 000	1 048 570	49 710	0 000 000	49 710	0 000 000
17 May 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000-C1 A 1 7 325 7 15-08	17 May 02		Settled	CUSIP 22540ASM1	1 288 160	1 288 160	1 288 160	1 350 170	0 000 000	1 350 170	64 010	0 000 000	64 010	- 64 010
17 Jun 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A 1 7 325 7-15 08	17 Jun 02		Settled	CUSIP 22540ASM1	1 014 880	1 014 880	1 014 880	1 065 390	0 000 000	1 065 390	- 50 510	0 000 000	- 50 510	- 50 510
17 Jul 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000-C1 A-1 7 325 7-15 08	17 Jul 02		Settled	CUSIP 22540ASM1	1 301 860	1 301 860	1 301 860	1,366 650	0 000 000	1,366 650	64 790	0 000 000	64 790	0 000 000
16 Aug 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000-C1 A-1 7 325 7 15 08	16 Aug 02		Settled	CUSIP 22540ASM1	1,031 130	1,031 130	1,031 130	1,082 440	0 000 000	1,082 440	- 51 310	0 000 000	- 51 310	51 310
17 Sep 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A 1 7 325 7 15 08	17 Sep 02		Settled	CUSIP 22540ASM1	1 038 340	1 038 340	1 038 340	1 090 010	0 000 000	1 090 010	- 51 670	0 000 000	- 51 670	51 670
18 Oct 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A 1 7 325 7 15-08	18 Oct 02		Settled	CUSIP 22540ASM1	1 324 840	1 324 840	1 324 840	1 390 770	0 000 000	1 390 770	- 65 930	0 000 000	- 65 930	65 930
18 Nov 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000 C1 A-1 7 325 7 15-08	18 Nov 02		Settled	CUSIP 22540ASM1	1 054 920	1 054 920	1 054 920	- 1 107 330	0 000 000	- 1 107 330	52 410	0 000 000	52 410	52 410
17 Dec 02	CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASTHRU 2000-C1 A-1 7 325 7 15-08	17 Dec 02		Settled	CUSIP 22540ASM1	1 341 080	1 341 080	1 341 080	1 407 700	0 000 000	1 407 700	68 620	0 000 000	68 620	68 620
Total United States - USD															
42,882 300															
44,067 72															
- 1,185 42															
0 000 000															
- 1,185 42															
Total non-government backed c m o s															
42,882 300															
- 44 067 72															
- 1,185 42															
0 000 000															
- 1,185 42															
Total fixed income															
4,962,333 42															
- 5,076,294 88															
- 113,961 46															
0 000 000															
- 113,961 46															
Total principal paydowns															
4,962,333 42															
- 5,076,294 88															
- 113,961 46															
0 000 000															
- 113,961 46															

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC.-TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total	
			Principal	Accrued Interest		Market	Translation			
Purchases										
Fixed Income										
Government bonds										
United States - USD										
24 Jul 02 29 Jul 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 DB ALEX BROWN	885 000 000 106 531250	- 942 801 58	-24 058 350-	942 801 56	0 00	0 00	0 00	0 00	
25 Jul 02 30 Jul 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 DB ALEX BROWN	3 250,000 000 107 159900	3,482,696 75	-88,881 220-	3,482,696 75	0 00	0 00	0 00	0 00	
1 Aug 02 6 Aug 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 GREENWICH CAPITAL MARKETS INC	460,000 000 107 218750	493 206 25	-13 113 810-	493 206 25	0 00	0 00	0 00	0 00	
20 Aug 02 23 Aug 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 DB ALEX BROWN	7 780 000 000 110 632812	- 8 607 232 81	-10 147 830-	8 607 232 81	0 00	0 00	0 00	0 00	
22 Aug 02 27 Aug 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 DB ALEX BROWN	300,000 000 110 000000	- 330 000 00	-586 860-	330 000 00	0 00	0 00	0 00	0 00	
30 Aug 02 5 Sep 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 DB ALEX BROWN	250 000 000 111 808593	- 279,521 48	-855 880-	279 521 48	0 00	0 00	0 00	0 00	
3 Sep 02 8 Sep 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 GREENWICH CAPITAL MARKETS INC	1 180 000 000 113 816408	1 343 033 59	-4 232 610-	1 343 033 59	0 00	0 00	0 00	0 00	
8 Sep 02 11 Sep 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 GREENWICH CAPITAL MARKETS INC	260,000 000 112 953125	293 678 13	-1,144 570	293,678 13	0 00	0 00	0 00	0 00	
30 Sep 02 3 Oct 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 DB ALEX BROWN	510,000 000 118 812500	- 595,743 75	-4,074 460-	595,743 75	0 00	0 00	0 00	0 00	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Fixed Income									
1 Oct 02 4 Oct 02 Settled	US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2026 REG CUSIP 912810EW4 LEHMAN BROTHERS COMMERCIAL PAPER	370 000 000 115 355468	426 815 23	-3 016 300-	426 815 23	0 00	0 00	0 00	0 00
16 Oct 02 21 Oct 02 Settled	US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2026 REG CUSIP 912810EW4 GREENWICH CAPITAL MARKETS INC	265 000 000 111 312501	294,978 13	2 894 840	294 978 13	0 00	0 00	0 00	0 00
23 Oct 02 28 Oct 02 Settled	US TREAS BDS DTD 02/15/1998 6 DUE 02 15 2026 REG CUSIP 912810EW4 GREENWICH CAPITAL MARKETS INC	620 000 000 109 312500	677 737 50	7 480 430	677 737 50	0 00	0 00	0 00	0 00
19 Nov 02 22 Nov 02 Settled	US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2026 REG CUSIP 912810EW4 DB ALEX BROWN	270 000 000 113 214843	305,680 08	-4 358 150-	305 680 08	0 00	0 00	0 00	0 00
3 Dec 02 6 Dec 02 Settled	US TREAS BDS DTD 02/15/1998 6 DUE 02 15-2026 REG CUSIP 912810EW4 GOLDMAN SACHS & COMPANY	130 000 000 110 738281	143 959 77	2 395 110	143 959 77	0 00	0 00	0 00	0 00
30 Dec 02 31 Dec 02 Settled	US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2026 REG CUSIP 912810EW4 GOLDMAN SACHS & COMPANY	375 000 000 114 527344	- 429 477 54	-8 437 500-	429 477 54	0 00	0 00	0 00	0 00
28 Jan 02 31 Jan 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15-2023 REG CUSIP 912810EQ7 DB ALEX BROWN	240 000 000 106 289082	- 255,093 75	6 888 590	255 093 75	0 00	0 00	0 00	0 00
29 Jan 02 1 Feb 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 912810EQ7 DB ALEX BROWN	80 000 000 106 843750	98 159 38	-2 598 510	96 159 38	0 00	0 00	0 00	0 00
1 Feb 02 6 Feb 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 GREENWICH CAPITAL MARKETS INC	150 000 000 107 406250	161,109 38	-4 458 220	161 109 38	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Fixed Income								
11 Feb 02 14 Feb 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 012810EQ7 MERRILL LYNCH GOVERNMENT	220,000 000 107 371093	- 236,216 41	6 837 640-	236 216 41	0 00	0 00	0 00
28 Feb 02 5 Mar 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 012810EQ7 GREENWICH CAPITAL MARKETS INC	310 000 000 107 781250	- 334,121 88	963 400-	334 121 88	0 00	0 00	0 00
22 Mar 02 27 Mar 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 012810EQ7 GREENWICH CAPITAL MARKETS INC	385,000 000 102 296875	- 393,842 87	-2 658 840-	393 842 87	0 00	0 00	0 00
22 Mar 02 27 Mar 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 012810EQ7 DB ALEX BROWN	325 000 000 102 375000	- 332 718 75	-2 244 480-	332 718 75	0 00	0 00	0 00
1 Apr 02 4 Apr 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 012810EQ7 GOLDMAN SACHS & COMPANY	435,000 000 102 593750	- 446,282 81	-3,604 970	446 282 81	0 00	0 00	0 00
1 Apr 02 4 Apr 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 012810EQ7 DB ALEX BROWN	395 000 000 102 531250	404 898 44	-3,273 480	404,998 44	0 00	0 00	0 00
1 Apr 02 4 Apr 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 012810EQ7 GREENWICH CAPITAL MARKETS INC	435 000 000 102 578125	- 446 214 84	-3 604 970	446 214 84	0 00	0 00	0 00
15 Apr 02 18 Apr 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 012810EQ7 DB ALEX BROWN	180,000 000 105 078125	- 189,140 63	-1 826 800-	189 140 63	0 00	0 00	0 00
4 Jun 02 7 Jun 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 012810EQ7 DB ALEX BROWN	250 000 000 106 281250	- 265 703 13	-4 834 250-	265 703 13	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name FREEDOM FORUM INC.-TATTERS-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total Realized gain/loss

Purchases

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Total	Realized gain/loss
14 Jun 02	US TREAS BDS DTD 08/15/1993 6 25 DUE	CUSIP 812810EQ7	MERRILL LYNCH GOV SEC	115 000 000	124 662 70	2 462 020	124 662 70		124 662 70		0 00	124 662 70	0 00
19 Jun 02	08-15-2023 REG												
15 Jul 02	US TREAS BDS DTD 08/15/1993 8 25 DUE	CUSIP 812810EQ7	MERRILL LYNCH GOV SEC	765 000 000	833 132 81	-20,208 050	833 132 81		833 132 81		0 00	833 132 81	0 00
18 Jul 02	08 15-2023 REG												
15 Jul 02	US TREAS BDS DTD 08/15/1993 8 25 DUE	CUSIP 812810EQ7	MERRILL LYNCH GOV SEC	305 000 000	328 018 75	-8 287 440	328 018 75		328 018 75		0 00	328 018 75	0 00
22 Jul 02	08 15-2023 REG												
17 Jul 02	US TREAS BDS DTD 08/15/1993 6 25 DUE	CUSIP 812810EQ7	MERRILL LYNCH GOV SEC	107 875 000	107 875 000								
28 Aug 02	05 31-2004 REG												
21 Aug 02	US TREAS NTS DTD 00004 3 25 DUE	CUSIP 812828AD2	GOLDMAN SACHS & COMPANY	785 000 000	801 895 90	6 084 450	801 895 90		801 895 90		0 00	801 895 90	0 00
28 Aug 02	05 31-2004 REG												
27 Aug 02	US TREAS NTS DTD 00004 3 25 DUE	CUSIP 812828AD2	GOLDMAN SACHS & COMPANY	1,090 000 000	- 1 110 692 87	8 807 850	1 110 692 97		1 110 692 97		0 00	1 110 692 97	0 00
30 Aug 02	05-31 2004 REG												
8 Nov 02	US TREAS NTS DTD 00004 3 25 DUE	CUSIP 812828AD2	GOLDMAN SACHS & COMPANY	710 000 000	727 028 91	10 528 760	727 028 91		727 028 91		0 00	727 028 91	0 00
14 Nov 02	05-31 2004 REG												
8 Nov 02	US TREAS NTS DTD 00004 3 25 DUE	CUSIP 812828AD2	GOLDMAN SACHS & COMPANY	315 000 000	- 322 878 13	4 671 210	322 878 13		322 878 13		0 00	322 878 13	0 00
14 Nov 02	05 31 2004 REG												
19 Nov 02	US TREAS NTS DTD 00004 3 25 DUE	CUSIP 812828AD2	GOLDMAN SACHS & COMPANY	625 000 000	639 770 51	9 545 770	639 770 51		639 770 51		0 00	639 770 51	0 00
14 Nov 02	05-31-2004 REG												
13 Mar 02	US TREAS NTS DTD 05/17/1998 5 25 DUE	CUSIP 812827F55	GREENWICH CAPITAL MARKETS INC	680 000 000	- 703 215 63	-12 130 110	703 215 63		703 215 63		0 00	703 215 63	0 00
18 Mar 02	05 15-2004 REG												

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name FREEDOM FORUM INC.-TATERS-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total
 Trade Status Realized gain/loss

Purchases

Fixed Income

27 Mar 02	US TREAS NTS DTD 05/17/1999 5 25 DUE	CUSIP 8128275F5		1,480,000 000	- 1 525,325 00	-29 620 440			1 525 325 00	0 00	0 00	0 00
2 Apr 02	05-15-2004 BEO									0 00	0 00	0 00
27 Mar 02	US TREAS NTS DTD 05/17/1999 5 25 DUE	CUSIP 8128275F5		103 062500						0 00	0 00	0 00
17 Apr 02	05-15-2004 BEO									0 00	0 00	0 00
17 Apr 02	US TREAS NTS DTD 05/17/1999 5 25 DUE	CUSIP 8128275F5		535 000 000	- 554 560 84	-12 259 190			554 560 84	0 00	0 00	0 00
22 Apr 02	05-15-2004 BEO									0 00	0 00	0 00
25 Apr 02	US TREAS NTS DTD 05/17/1999 5 25 DUE	CUSIP 8128275F5		580,000 000	- 582,050 00	-13 481 770-			582 050 00	0 00	0 00	0 00
30 Apr 02	05-15-2004 BEO									0 00	0 00	0 00
5 Feb 02	US TREAS NTS DTD 08/15/1999 6 DUE	CUSIP 8128275N8		985 000 000	- 1,071 607 23	-28 714 400-			1 071,607 23	0 00	0 00	0 00
8 Feb 02	08-15-2009 REG									0 00	0 00	0 00
5 Feb 02	US TREAS NTS DTD 08/15/1999 6 DUE	CUSIP 8128275N8		265,000 000	- 298,497 68	7 818 230-			298 497 68	0 00	0 00	0 00
12 Aug 02	08-15-2009 REG									0 00	0 00	0 00
7 Aug 02	US TREAS NTS DTD 08/15/1999 6 DUE	CUSIP 8128275N8		112 640625						0 00	0 00	0 00
21 Aug 02	08-15-2009 REG									0 00	0 00	0 00
21 Aug 02	US TREAS NTS DTD 08/15/1999 6 DUE	CUSIP 8128275N8		645 000 000	- 728,598 05	-1 158 790-			728 598 05	0 00	0 00	0 00
28 Aug 02	08-15-2009 REG									0 00	0 00	0 00
23 Aug 02	US TREAS NTS DTD 08/15/1999 6 DUE	CUSIP 8128275N8		440 000 000	- 495 893 75	-832 610-			495,893 75	0 00	0 00	0 00
28 Aug 02	08-15-2009 REG									0 00	0 00	0 00
27 Aug 02	US TREAS NTS DTD 08/15/1999 6 DUE	CUSIP 8128275N8		2 000 000 000	- 2 252,500 00	-4 891 300-			2 252 500 00	0 00	0 00	0 00
30 Aug 02	08-15-2009 REG									0 00	0 00	0 00
27 Aug 02	US TREAS NTS DTD 08/15/1999 6 DUE	CUSIP 8128275N8		700 000 000	- 804,890 63	-2 907 390			804 890 63	0 00	0 00	0 00
10 Sep 02	08-15-2009 REG									0 00	0 00	0 00
5 Sep 02	US TREAS NTS DTD 08/15/1999 6 DUE	CUSIP 8128275N8		114 884375						0 00	0 00	0 00

The Northern Trust Company

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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total
Purchases								
Fixed Income								
16 Sep 02 19 Sep 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 GOLDMAN SACHS & COMPANY	555 000 000 115 382812	640 374 61	3,167 120-	640 374 61	0 00	0 00	0 00
25 Sep 02 30 Sep 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 MORGAN STANLEY DEAN WITTER	1 685 000 000 115 972658	1 954 139 25	12,637 500	1 954 139 25	0 00	0 00	0 00
28 Oct 02 31 Oct 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 DB ALEX BROWN	615 000 000 114 277343	- 702 805 66	7 720 920	702 805 66	0 00	0 00	0 00
6 Nov 02 12 Nov 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 GOLDMAN SACHS & COMPANY	1,700 000 000 114 175781	1 940 988 28	24 668 480	1 940 988 28	0 00	0 00	0 00
25 Nov 02 27 Nov 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 DB ALEX BROWN	750 000 000 113 265625	- 849 492 19	12 717 390-	849 492 19	0 00	0 00	0 00
29 Nov 02 4 Dec 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08-15-2009 REG CUSIP 9128275N8 GOLDMAN SACHS & COMPANY	945 000 000 112 879688	1 064 823 05	17 102 450	1 064 823 05	0 00	0 00	0 00
30 Dec 02 31 Dec 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 GOLDMAN SACHS & COMPANY	245 000 000 116 175778	284 630 66	5 512 500	284 630 66	0 00	0 00	0 00
30 Dec 02 3 Jan 03 Pending	US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 GOLDMAN SACHS & COMPANY	605 000 000 118 203125	703 028 91	-13 908 420	703 028 91	0 00	0 00	0 00
11 Jan 02 16 Jan 02 Settled	US TREAS NTS DTD 09/30/2001 2 75 DUE 09 30-2003 REG CUSIP 912827708 DB ALEX BROWN	615 000 000 100 128906	615 782 77	-5 017 990	615 792 77	0 00	0 00	0 00

Portfolio Statement

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Account number 2602473
Account Name !FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss				
			Principal	Accrued Interest	Cost	Market	Translation	Total	
Purchases									
Fixed Income									
29 Jan 02 1 Feb 02 Settled	US TREAS NTS DTD 09/30/2001 2 75 DUE 09-30-2003 REG CUSIP 0128277D8 MERRILL LYNCH GOVERNMENT	415 000 000 100 015625	- 415 064 84	3,887 770-	415 064 84	0 00	0 00	0 00	0 00
5 Feb 02 8 Feb 02 Settled	US TREAS NTS DTD 09/30/2001 2 75 DUE 09-30-2003 REG CUSIP 0128277D8 GREENWICH CAPITAL MARKETS INC	510 000 000 100 046875	- 510 239 06	-5 047 460	510 239 06	0 00	0 00	0 00	0 00
8 May 02 8 May 02 Settled	US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 0128275S7 GREENWICH CAPITAL MARKETS INC	870,000 000 105 675781	- 919 378 30	-24 708 080-	919 378 30	0 00	0 00	0 00	0 00
7 May 02 10 May 02 Settled	US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 0128275S7 LEHMAN BROTHERS COMMERCIAL PAPER	1,300 000 000 105 730468	- 1,374 496 08	-37 132 600-	1,374 496 09	0 00	0 00	0 00	0 00
14 May 02 17 May 02 Settled	US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 0128275S7 GREENWICH CAPITAL MARKETS INC	355 000 000 105 148437	- 373,276 85	-113 350-	373 276 85	0 00	0 00	0 00	0 00
17 May 02 22 May 02 Settled	US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 0128275S7 GREENWICH CAPITAL MARKETS INC	320 000 000 105 140625	- 336,450 00	-357 810	336 450 00	0 00	0 00	0 00	0 00
20 May 02 23 May 02 Settled	US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 0128275S7 GREENWICH CAPITAL MARKETS INC	450,000 000 105 304687	- 473,871 09	574 730-	473 871 09	0 00	0 00	0 00	0 00
20 May 02 23 May 02 Settled	US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 0128275S7 DB ALEX BROWN	1 000 000 000 105 304687	- 1,053,046 88	1 277 170	1 053 046 88	0 00	0 00	0 00	0 00
28 May 02 31 May 02 Settled	US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 0128275S7 MERRILL LYNCH GOV SEC	780 000 000 105 281250	- 821 193 75	-1,092 390-	821 193 75	0 00	0 00	0 00	0 00
10 Jul 02 15 Jul 02 Settled	US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 0128275S7 GREENWICH CAPITAL MARKETS INC	280 000 000 108 875000	- 277 875 00	-2 532 000-	277,875 00	0 00	0 00	0 00	0 00
8 Feb 02 13 Feb 02 Settled	US TREAS NTS 8 125 DUE 08-15-2007 REG CUSIP 0128273E0 GREENWICH CAPITAL MARKETS INC	4 940,000 000 108 273437	- 5 348 707 81	-148,843 070	5 348 707 81	0 00	0 00	0 00	0 00

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
<i>Purchases</i>									
Fixed Income									
8 Feb 02 13 Feb 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 GREENWICH CAPITAL MARKETS INC	1 285 000 000 108 273437	1 391 313 67	38 925 370	1 391 313 67	0 00	0 00	0 00	0 00
20 Feb 02 25 Feb 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 DB ALEX BROWN	445 000 000 108 281250	481 851 58	-752 840-	481 851 58	0 00	0 00	0 00	0 00
5 Mar 02 8 Mar 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 GOLDMAN SACHS & COMPANY	550 000 000 107 257812	589 917 97	1 954 250-	589 917 97	0 00	0 00	0 00	0 00
20 Mar 02 25 Mar 02 Settled	US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 GREENWICH CAPITAL MARKETS INC	980 000 000 105 460937	1 033 517 19	6 300 970	1 033 517 19	0 00	0 00	0 00	0 00
22 Mar 02 27 Mar 02 Settled	US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 DB ALEX BROWN	715 000 000 105 070312	751,252 73	4 839 090	751 252 73	0 00	0 00	0 00	0 00
2 Apr 02 5 Apr 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 GREENWICH CAPITAL MARKETS INC	2,035 000 000 105 031250	2 137 385 94	16 871 670	2 137 385 94	0 00	0 00	0 00	0 00
4 Apr 02 9 Apr 02 Settled	US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 GREENWICH CAPITAL MARKETS INC	855 000 000 105 828125	- 904 830 47	7 667 250	904 830 47	0 00	0 00	0 00	0 00
9 Apr 02 12 Apr 02 Settled	US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 MORGAN STANLEY DEAN WITTER	165,000 000 106 298875	- 175 389 84	1 563 400	175 389 84	0 00	0 00	0 00	0 00
16 Apr 02 19 Apr 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 MERRILL LYNCH GOV SEC	125 000 000 106 531250	133 164 08	1 332 440	133 164 06	0 00	0 00	0 00	0 00
23 Apr 02 26 Apr 02 Settled	US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 MERRILL LYNCH GOV SEC	155 000 000 106 562500	165 171 88	1 835 810-	165 171 88	0 00	0 00	0 00	0 00
28 May 02 31 May 02 Settled	US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 GOLDMAN SACHS & COMPANY	595 000 000 107 187500	- 637 765 63	10 570 700	637 765 63	0 00	0 00	0 00	0 00
9 Jul 02 12 Jul 02 Settled	US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 DB ALEX BROWN	2 100 000 000 109 613281	2 301 878 91	-52 231 700	2 301 878 91	0 00	0 00	0 00	0 00

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Account Name: FREEDOM FORUM INC--TATTERS-SL
Account number 2602473

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Fixed Income								
16 Jul 02 19 Jul 02 Settled	US TREAS NTS 6 125 DUE 09-15-2007 REG CUSIP 9128273E0 DB ALEX BROWN	2 300 000 000 109 906250	- 2 527 843 75	-59 930 250	2 527 843 75	0 00	0 00	0 00
4 Jan 02 9 Jan 02 Settled	US TREAS 7 NT DUE 07-15-2006 REG CUSIP 912827Y55 MERRILL LYNCH GOVERNMENT	840 000 000 110 136718	- 925 148 44	28 441 300-	925 148 44	0 00	0 00	0 00
11 Jan 02 18 Jan 02 Settled	US TREAS 7 NT DUE 07 15-2006 REG CUSIP 912827Y55 DB ALEX BROWN	885 000 000 111 304687	- 985 048 48	-171 130	985 048 48	0 00	0 00	0 00
14 Jan 02 17 Jan 02 Settled	US TREAS 7 NT DUE 07-15-2006 REG CUSIP 912827Y55 GREENWICH CAPITAL MARKETS INC	655 000 000 111 882812	- 732 832 42	-253 310-	732 832 42	0 00	0 00	0 00
31 Jan 02 5 Feb 02 Settled	US TREAS 7 NT DUE 07-15 2006 REG CUSIP 912827Y55 GREENWICH CAPITAL MARKETS INC	1 560 000 000 110 703125	- 1 726 968 75	-6 334 810-	1 726 968 75	0 00	0 00	0 00
4 Feb 02 7 Feb 02 Settled	US TREAS 7 NT DUE 07-15-2006 REG CUSIP 912827Y55 MERRILL LYNCH GOVERNMENT	760 000 000 111 179687	- 844 985 63	-3 380 110-	844 985 63	0 00	0 00	0 00
Total United States - USD			- 75 220 105 98	-977 174 550-	75 220 105 98	0 00	0 00	0 00
Total government bonds			- 75 220 105 98	-977 174 550-	75 220 105 98	0 00	0 00	0 00
Corporate bonds								
United States - USD								
30 Apr 02 7 May 02 Settled	##PVTPL COORS BREWING CO SR NT 144A 6 37DO NOT USE SEE SEC #4-218534 CUSIP 21701RAA8 CHASE SECURITIES INC (CSI)	500 000 000 99 596000	- 497 980 00	000	497 980 00	0 00	0 00	0 00
13 Sep 02 18 Sep 02 Settled	AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00304 5 91 8-12-2006 CUSIP 02635PRD7 MORGAN STANLEY & CO INC	1 500 000 000 106 052000	- 1 590 780 00	-37 678 250-	1 590 780 00	0 00	0 00	0 00
25 Jul 02 30 Jul 02 Settled	CAROLINA PWR & LT CO NT 8 5 DUE 07-15-2012/07-14-2012 BE0 CUSIP 144141CS5 MERRILL LYNCH PIERCE FENNER & SMITH	700 000 000 99 960000	- 699 720 00	000	699 720 00	0 00	0 00	0 00

Portfolio Statement

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total Realized gain/loss

Purchases

Fixed Income

19 Aug 02	CATERPILLAR FINL SVCS CORP MEDIUM TERM			1 000 000 000	1 032,700 00	15 242 500	1 032 700 00	0 00	0 00	0 00	0 00	0 00	0 00
22 Aug 02	NTRANCHES # TR 00724 4 69 DUE 04 25 2005	CUSIP 14912LU58		103 270000									
27 Sep 02	CONS NAT GAS CO SR NT 2001 SER A 6 95	DUE 04 15-2011/04 17 2001 BEQ		400 000 000	- 439,844 00	-12 710 560	439 844 00	0 00	0 00	0 00	0 00	0 00	0 00
2 Oct 02	DUE 04 15-2011/04 17 2001 BEQ	CUSIP 209615BV4		109 961000									
24 Sep 02	DAMLER CHARVSLER N AMER HLDG CORP SR	GBLBD DTD 01/16/2002 7 3 1-15-12BE		500 000 000	- 550 660 00	-7 300 000	550 660 00	0 00	0 00	0 00	0 00	0 00	0 00
27 Sep 02	CHASE SECURITIES INC (CSI)	CUSIP 233835A14		110 132000									
28 Aug 02	DAYTON HUDSON CORP DAYTON HUDSON NT	5 875 DUE 11 01-2008 BEQ		1 275 000 000	1 372 167 75	25 394 800	1 372 167 75	0 00	0 00	0 00	0 00	0 00	0 00
3 Sep 02	MERRILL LYNCH PIERCE FENNER & SMITH	CUSIP 238733DM5		107 621000									
24 Jun 02	FORD MTR CR CO NT 5 8 DUE 01 12-2009 BEQ	CUSIP 345397SG9		450,000 000	426 807 00	11 962 500	426 807 00	0 00	0 00	0 00	0 00	0 00	0 00
27 Jun 02	DEUTSCHE BANK SECURITIES INC	CUSIP 345397SG9		84 846000									
31 May 02	GEN ELEC CAP CORP MTN BO TRANCHE # TR	00552 5 DUE 06-15-2007 BEQ		1 500 000 000	- 1,492 290 00	0 000	1 492 290 00	0 00	0 00	0 00	0 00	0 00	0 00
7 Jun 02	CREDIT SUISSE FIRST BOSTON CORPORATION	CUSIP 36962GYZ1		99 486000									
16 Jun 02	GEN MTRS ACCEP CORP GM B DUE 11-01-2031	350 000 000		345 607 50	- 6 068 670	345 607 50		0 00	0 00	0 00	0 00	0 00	0 00
19 Jun 02	GEN MTRS ACCEP CORP GM B DUE 11-01-2031	CUSIP 370425RZ5		88 745000									
22 Jun 02	MORGAN STANLEY & CO INC	CUSIP 370425RZ5		88 745000									
22 Jun 02	GEN MTRS ACCEP CORP GM B DUE 11-01 2031	BEO		375 000 000	- 374 673 75	-7 000 000	374 673 75	0 00	0 00	0 00	0 00	0 00	0 00
25 Jul 02	DEUTSCHE BANK SECURITIES INC	CUSIP 370425RZ5		89 813000									
2 Aug 02	GOLDEN W FINL CORP DEL 4 125 DUE	08 15 2007 BEQ		1 200 000 000	- 1,195 848 00	0 000	1 195,848 00	0 00	0 00	0 00	0 00	0 00	0 00
9 Aug 02	LEHMAN BROTHERS INC	CUSIP 381317AP1		89 654000									
12 Dec 02	HSHD FIN CORP NT 8 5 DUE 11 15 2008 BEQ	CUSIP 441812G00		375 000 000	387 082 50	2 166 670	387 082 50	0 00	0 00	0 00	0 00	0 00	0 00
17 Dec 02	UBS WARBURG LLC	CUSIP 441812G00		103 222000									

Account number 2602473
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◆ Investment Transaction Detail

Trade date	Security description	Settle date	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Total	Realized gain/loss
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Purchases

Fixed Income

14 Feb 02	INTL LEASE FIN CORP INTL LEASE 5 75 DUE	02-15-2007 BEQ			650 000 000	- 645,404 50	000	645 404 50	0 00	0 00		0 00	0 00	
20 Feb 02	INTL LEASE FIN CORP INTL LEASE 5 75 DUE	02-15-2007 BEQ			650 000 000	- 645,404 50	000	645 404 50	0 00	0 00		0 00	0 00	
14 Feb 02	INTL LEASE FIN CORP INTL LEASE 5 75 DUE	02-15-2007 BEQ			650 000 000	- 645,404 50	000	645 404 50	0 00	0 00		0 00	0 00	
18 Dec 02	INTL LEASE FIN CORP 4 375 DUE	12-15-2005BEO			750 000 000	- 749 175 00	000	749 175 00	0 00	0 00		0 00	0 00	
18 Dec 02	INTL LEASE FIN CORP 4 375 DUE	12-15-2005BEO			750 000 000	- 749 175 00	000	749 175 00	0 00	0 00		0 00	0 00	
15 Mar 02	INTL LEASE FIN CORP- MEDIUM TERM NOTE	TRANCHE # TR 00546 5 54 DUE 3-21-05			500 000 000	- 500 000 00	000	500 000 00	0 00	0 00		0 00	0 00	
20 Mar 02	INTL LEASE FIN CORP- MEDIUM TERM NOTE	TRANCHE # TR 00546 5 54 DUE 3-21-05			500 000 000	- 500 000 00	000	500 000 00	0 00	0 00		0 00	0 00	
15 Mar 02	INTL LEASE FIN CORP- MEDIUM TERM NOTE	TRANCHE # TR 00546 5 54 DUE 3-21-05			500 000 000	- 500 000 00	000	500 000 00	0 00	0 00		0 00	0 00	
28 Jan 02	MERRILL LYNCH & CO INC MEDIUM TERM NTS	BTFRANCHE # TR 00253 5 38 DUE 02-01-2007			475,000 000	- 475,000 00	000	475 000 00	0 00	0 00		0 00	0 00	
1 Feb 02	MERRILL LYNCH & CO INC MEDIUM TERM NTS	BTFRANCHE # TR 00253 5 38 DUE 02-01-2007			475,000 000	- 475,000 00	000	475 000 00	0 00	0 00		0 00	0 00	
1 Oct 02	MORGAN STANLEY GLOBAL NT DTD 04/25/2001	6 1 DUE 04-15-2008 BEO			1 250,000 000	- 1 348 075 00	-35 785 140-	1 348 075 00	0 00	0 00		0 00	0 00	
4 Oct 02	MORGAN STANLEY GLOBAL NT DTD 04/25/2001	6 1 DUE 04-15-2008 BEO			1 250,000 000	- 1 348 075 00	-35 785 140-	1 348 075 00	0 00	0 00		0 00	0 00	
18 Oct 02	PROGRESS ENERGY INC SR NT 7 75 DUE	03-01 2031 BEO			300,000 000	266,505 00	-3 358 330-	266 505 00	0 00	0 00		0 00	0 00	
23 Oct 02	PROGRESS ENERGY INC SR NT 7 75 DUE	03-01 2031 BEO			300,000 000	266,505 00	-3 358 330-	266 505 00	0 00	0 00		0 00	0 00	
18 Oct 02	UBS WARBURG LLC	CUSIP 617446GL7			107 946000									
18 Oct 02	UBS WARBURG LLC	CUSIP 617446GL7			107 946000									
6 Mar 02	PVPL WEYERHAEUSER CO NT 144A 5 5 DUE	03-15 2005 BEO			425 000 000	424 417 75	000	424 417 75	0 00	0 00		0 00	0 00	
12 Mar 02	PVPL WEYERHAEUSER CO NT 144A 5 5 DUE	03-15 2005 BEO			425 000 000	424 417 75	000	424 417 75	0 00	0 00		0 00	0 00	
11 Jul 02	SAFEWAY INC NT DTD 07/16/2002 4 8 DUE	07-16-2007/07-15 2007 BEO			700 000 000	- 698 649 00	000	698 649 00	0 00	0 00		0 00	0 00	
11 Jul 02	SAFEWAY INC NT DTD 07/16/2002 4 8 DUE	07-16-2007/07-15 2007 BEO			700 000 000	- 698 649 00	000	698 649 00	0 00	0 00		0 00	0 00	
14 Aug 02	SEARS ROEBUCK ACCEP CORP NT 7 DUE	06-01 2032/05-31-2032 BEO			700,000 000	- 678 165 00	-10,888 890-	678 165 00	0 00	0 00		0 00	0 00	
14 Aug 02	SEARS ROEBUCK ACCEP CORP NT 7 DUE	06-01 2032/05-31-2032 BEO			700,000 000	- 678 165 00	-10,888 890-	678 165 00	0 00	0 00		0 00	0 00	

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Purchases

Fixed Income

16 Apr 02 19 Apr 02 Settled	SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11 15 2028 BEO CUSIP 852060AD4 MORGAN STANLEY & CO INC	200 000 000 80 523000	- 161 046 00	5 881 940	161 046 00	0 00	0 00	0 00
6 Sep 02 11 Sep 02 Settled	SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11-15 2028 BEO CUSIP 852060AD4 UBS WARBURG LLC	400 000 000 67 000000	268 000 00	8 861 110	268 000 00	0 00	0 00	0 00
23 Sep 02 26 Sep 02 Settled	SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11-15 2028 BEO CUSIP 852060AD4 UBS WARBURG LLC	200 000 000 81 000000	122,000 00	5 003 470	122 000 00	0 00	0 00	0 00
13 Nov 02 18 Nov 02 Settled	SUNTRUST BKS INC 6 0 DEB DUE 01 15 2028 PUT CUSIP 867914AN3 MORGAN STANLEY & CO INC	1 000 000 000 110 246000	1,102 460 00	20 500 000	1 102 460 00	0 00	0 00	0 00
25 Mar 02 28 Mar 02 Settled	VERIZON NY INC DEB SER A 6 875 DUE 04 01-2012 BEO CUSIP 92344XAA7 CHASE SECURITIES INC (CSI)	500 000 000 89 436000	487,180 00	000	497 180 00	0 00	0 00	0 00
24 Jun 02 27 Jun 02 Settled	WAL MART STORES INC NT 6 875 DUE 08 10 2009 BEO CUSIP 831142BE2 MERRILL LYNCH PIERCE FENNER & SMITH	500 000 000 109 747000	- 548 735 00	13 081 600	548 735 00	0 00	0 00	0 00
11 Apr 02 16 Apr 02 Settled	WELLS FARGO & CO SUB NT DTD 04/09/1996 6 875 DUE 04-01 2008 REG CUSIP 849740BZ6 GOLDMAN SACHS & COMPANY	700 000 000 105 792000	- 740 544 00	-2 005 210	740 544 00	0 00	0 00	0 00
Total United States - USD			- 19,629,516 75	-230,885 740	19,629,516 75	0 00	0 00	0 00
Total corporate bonds			- 19,629,516 75	-230,885 740	19 629 516 75	0 00	0 00	0 00
Government mortgage backed securities								
United States - USD								
5 Apr 02 11 Apr 02 Settled	FHLMC GOLD CO 1283 5 5 11 01-2031 CUSIP 31292HM84 DONALDSON AND COMPANY INC	685 000 250 94 843750	649 679 92	1 048 530	649 679 92	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued interest		Market	Translation	Total	
Purchases									
Fixed Income									
15 Feb 02 13 Mar 02 Settled	FHLMC GOLD C0 1333 5 5 02 01-2032 CUSIP 31292HPS7 DONALDSON AND COMPANY INC	885 000 670 85 968811	- 657 387 00	-1,256 000-	657 387 00	0 00	0 00	0 00	0 00
5 Nov 02 12 Dec 02 Settled	FHLMC GOLD C0-1428 5 5 11-01-2032 CUSIP 31292HSR8 GREENWICH CAPITAL MARKETS INC	1,000,000 430 100 281250	- 1,002,812 94	-1,680 560	1,002 812 94	0 00	0 00	0 00	0 00
5 Nov 02 12 Dec 02 Settled	FHLMC GOLD C0-1428 5 5 11 01-2032 CUSIP 31292HSR8 GREENWICH CAPITAL MARKETS INC	420,000 830 100 281250	- 421 182 18	-705 830	421,182 19	0 00	0 00	0 00	0 00
11 Dec 01 14 Jan 02 Settled	FHLMC GOLD C8-2418 8 12-01-2031 CUSIP 31287MVH0 DONALDSON AND COMPANY INC	755 000 000 87 437500	- 735 653 13	-1 635 830-	735 653 13	0 00	0 00	0 00	0 00
12 Apr 02 13 May 02 Settled	FHLMC GOLD C8-2443 5 5 01-01 2032 CUSIP 31287MWC0 DONALDSON AND COMPANY INC	885,455 160 84 718750	649,254 58	1 256 670-	649 254 58	0 00	0 00	0 00	0 00
11 Dec 01 14 Jan 02 Settled	FHLMC GOLD C8-2758 8 01 01-2032 CUSIP 31287NB31 MERRILL LYNCH GOV SEC	314 869 000 87 408250	308 789 49	-682 430-	308 789 49	0 00	0 00	0 00	0 00
30 Oct 02 12 Dec 02 Settled	FHLMC GOLD C7-2487 8 5 06-01-2032 CUSIP 31288AX28 SALOMON BROS INC OTHER CHARGES 01	159,984 220 103 406454	165 434 00	-318 000-	165 434 00	0 00	0 00	0 00	0 00
30 Oct 02 12 Dec 02 Settled	FHLMC GOLD C7 2487 8 5 06-01-2032 CUSIP 31288AX28 SALOMON BROS INC	999 800 110 103 406250	- 1,033,959 21	-1 985 910	1 033 959 21	0 00	0 00	0 00	0 00
30 Oct 02 12 Dec 02 Settled	FHLMC GOLD G0-1355 8 5 02-01-2032 CUSIP 31283HQQ3 GREENWICH CAPITAL MARKETS INC	1 354 602 020 103 406250	- 1 400,743 16	2 690 380-	1 400 743 16	0 00	0 00	0 00	0 00
30 Oct 02 12 Dec 02 Settled	FHLMC GOLD G0-1443 8 5 08-01-2032 CUSIP 31283HS89 GREENWICH CAPITAL MARKETS INC	85,398 830 103 406250	- 67,828 48	-129 890-	67 828 48	0 00	0 00	0 00	0 00
30 Oct 02 12 Dec 02 Settled	FHLMC GOLD G0-1443 8 5 08-01-2032 CUSIP 31283HS89 CREDIT SUISSE FIRST BOSTON CORPORATION	878,999 250 103 406250	- 1,013,380 48	-1 946 390	1 013 380 48	0 00	0 00	0 00	0 00
14 Jan 02 28 Jan 02 Settled	FHLMC GOLD M8-0713 5 5 01-01-2009 CUSIP 31282RYJ7 DONALDSON AND COMPANY INC	1 110 000 000 100 968750	- 1 120 753 13	4 578 750-	1 120 753 13	0 00	0 00	0 00	0 00

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Account number 2602473
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Investment Transaction Detail

Trade date	Security description	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
Settle date	Asset ID		Principal	Accrued Interest		Market	Transtation	Total
Trade Status	Broker/Commission							

Purchases

Fixed Income

3 Dec 02 14 Jan 03 Pending	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610 PXP SECURITIES CORP	5 035 000 000 100 000000	- 5 035 000 00	-10 000 070	5 035 000 00	0 00	0 00	0 00
5 Dec 02 14 Jan 03 Pending	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610 CREDIT SUISSE FIRST BOSTON CORPORATION	2 015 000 000 100 281250	- 2,020 667 19	4 002 010	2,020 667 19	0 00	0 00	0 00
10 Dec 02 14 Jan 03 Pending	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610 SALOMON BROS INC	1,160 000 000 100 750000	- 1 168 700 00	2 303 890-	1 168 700 00	0 00	0 00	0 00
10 Dec 02 14 Jan 03 Pending	FHLMC GOLD SINGLE FAMILY 5 5 30 YEARS SETTLES JAN CUSIP 02R052610 DONALDSON AND COMPANY INC	595 000 000 100 750000	599,462 50	-1 181 740	599 462 50	0 00	0 00	0 00
24 Sep 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11 15-2029 CUSIP 02R0526B8 BEAR STEARNS SECURITIES CORP	5 035,000 000 100 825000	5 068 468 75	10,000 070	5 066 468 75	0 00	0 00	0 00
25 Sep 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R0526B8 DONALDSON AND COMPANY INC	2 105 000 000 100 125000	- 2 107 831 25	4 180 760-	2 107 631 25	0 00	0 00	0 00
25 Sep 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11 15-2029 CUSIP 02R0526B8 DONALDSON AND COMPANY INC	1,345 000 000 100 531250	1 352 145 31	2 671 320	1 352 145 31	0 00	0 00	0 00
8 Oct 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11 15-2029 CUSIP 02R0526B8 CREDIT SUISSE FIRST BOSTON CORPORATION	980,000 000 101 000000	989 800 00	1 946 390	989 600 00	0 00	0 00	0 00
5 Nov 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11 15-2029 CUSIP 02R0526B8 GREENWICH CAPITAL MARKETS INC	1,420 000 000 101 132813	- 1 438 085 94	2 820 280	1 436 085 94	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total	
			Principal	Accrued Interest		Market	Translation			
Purchases										
Fixed Income										
8 Nov 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R052688 SALOMON BROS INC	1 160 000 000	- 1 167 068 75	-2 303 890-	1 167,068 75	0 00	0 00	0 00	0 00	
8 Feb 02 13 Mar 02 Settled	FHLMC GOLD TBA POOL #9999999 6 03-15-2030 CUSIP 02R060839 MORGAN STANLEY & CO INC	1 515 000 000	- 1 496 082 50	-3,030 000-	1 496 082 50	0 00	0 00	0 00	0 00	
4 Apr 02 13 May 02 Settled	FHLMC GOLD TBA POOL 6 30YR MAY CUSIP 02R060854 MORGAN STANLEY & CO INC	1,515,000 000	- 1,475,704 69	3 030 000-	1 475,704 69	0 00	0 00	0 00	0 00	
1 May 02 13 May 02 Settled	FHLMC GOLD TBA POOL 6 30YR MAY CUSIP 02R060854 DONALDSON AND COMPANY INC	535,000 000	- 529 524 61	-1 070 000	529 524 61	0 00	0 00	0 00	0 00	
30 Jul 02 18 Sep 02 Settled	FHLMC GOLD TBA 999999 5 5 09 15-2029 CUSIP 02R052693 DONALDSON AND COMPANY INC	1 410 000 000	- 1 375 180 63	-3 231 250-	1 375 180 63	0 00	0 00	0 00	0 00	
14 Nov 02 18 Nov 02 Settled	FHLMC GOLD W2-0024 6 971 10-01 2010 CUSIP 3128HGAZ5 LEHMAN BROTHERS INC	1,813,027 820	- 2,068 480 38	-6 325 650-	2,068 480 38	0 00	0 00	0 00	0 00	
2 Oct 02 7 Oct 02 Settled	FHLMC MULTICLASS FHR 2024 Z 6 5 01-15-2028 CUSIP 3133TCFX1 LEHMAN BROTHERS INC	938 805 570	883,105 46	-1 017 040-	883 105 46	0 00	0 00	0 00	0 00	
15 Nov 02 15 Nov 02 Settled	FHLMC MULTICLASS FHR 2024 Z 6 5 01-15-2028 CUSIP 3133TCFX1	5,085 230	- 5 085 23	000	5,085 23	0 00	0 00	0 00	0 00	
15 Dec 02 18 Dec 02 Settled	FHLMC MULTICLASS FHR 2024 Z 6 5 01-15-2028 CUSIP 3133TCFX1	5,112 770	- 5,112 77	000	5 112 77	0 00	0 00	0 00	0 00	
1 Mar 02 28 Mar 02 Settled	FHLMC MULTICLASS FHR 2427 LB 6 MAT 3/1/32 6 11-15-2014 CUSIP 31339W4X1 CREDIT SUISSE FIRST BOSTON CORPORATION	705,000 000	- 720,669 73	-3,172 500-	720 669 73	0 00	0 00	0 00	0 00	
25 Nov 02 28 Nov 02 Settled	FHLMC MULTICLASS FREDDIE MAC 5 75 11-15-2025 CUSIP 3133TUKP2 BANC AMERICA SECUR MONTGOMERY DIV	2 120 000 000	- 2 158 425 00	-9 481 110-	2 158 425 00	0 00	0 00	0 00	0 00	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC.-TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	
Purchases								
Fixed Income								
27 Jun 02 2 Jul 02 Settled	FHLMC MULTICLASS PREASSIGN 00172 7 5 08-15 2030 CUSIP 3133TPHD4 LEHMAN BROTHERS COMMERCIAL PAPER	690 000 000 108 687500	736 143 75	143 750-	736 143 75	0 00	0 00	0 00
12 Dec 02 17 Dec 02 Settled	FHLMC MULTICLASS PREASSIGN 00642 6 04-15 2016 CUSIP 31339GJ36 PAINE WEBBER INC	1 238 800 800 103 500000	- 1 282 158 83	3 303 470	1 282 158 83	0 00	0 00	0 00
13 Sep 02 18 Sep 02 Settled	FHLMC MULTICLASS PREASSIGN 00715 8 25 02 15 2027 CUSIP 31392MT44 PAINE WEBBER INC	1 430 000 000 103 281250	1 476 921 88	-4 220 490	1 476 921 88	0 00	0 00	0 00
23 Sep 02 26 Sep 02 Settled	FHLMC MULTICLASS PREASSIGN 00715 8 25 02 15 2027 CUSIP 31392MT44 PAINE WEBBER INC	1,650 000 000 103 187500	1 702 593 75	7,161 460	1 702 593 75	0 00	0 00	0 00
23 Jul 02 30 Aug 02 Settled	FHLMC MULTICLASS PREASSIGN 00784 6 01-15-2026 CUSIP 31392T2R7 MORGAN STANLEY & CO INC	1 980 000 000 103 796875	2 055 178 13	9 570 000	2 055 178 13	0 00	0 00	0 00
16 Aug 02 30 Aug 02 Settled	FHLMC MULTICLASS PREASSIGN 00784 8 01-15 2026 CUSIP 31392T2R7 MORGAN STANLEY & CO INC	1 940 000 000 103 796875	2 013 659 38	9 376 670	2 013 659 38	0 00	0 00	0 00
11 Sep 02 16 Sep 02 Settled	FHLMC MULTICLASS PREASSIGN 00833 6 5 11 15-2024 CUSIP 3133TT4S7 CREDIT SUISSE FIRST BOSTON CORPORATION	1 475 000 000 103 250000	1 522 937 50	-3 994 790	1 522 937 50	0 00	0 00	0 00
19 Jul 02 30 Jul 02 Settled	FHLMC MULTICLASS SER T 44 CL A1 VARIABLERATE 10-25 2032 CUSIP 31392RS93 BANCAMERICA SECURITIES INC	675 000 000 100 000000	- 675 000 00	000	675 000 00	0 00	0 00	0 00
3 Jan 02 8 Jan 02 Settled	FHLMC MULTICLASS SER 1727 CL 1727 G 6 5 02-15-2023 CUSIP 3133T5LJ0 CHASE SECURITIES INC (CSI)	670,000 000 104 355468	699 181 84	846 810	699 181 64	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Security description Settle date Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total

Realized gain/loss

Purchases

Fixed Income

5 Aug 02	Settled	FILMC MULTICLASS SER 2111 CL TC 6	10 15 2010	CUSIP 31337J3S0	104 437500		- 1 472 568 75	-1 645 000-	1 472,568 75	0 00	0 00	0 00	0 00
23 Sep 02	Settled	FILMC MULTICLASS SER 2198 CL PR 7	12-15-2028 REG	CUSIP 31337MVD5	103 837500		- 1 488 306 25	-6,951 390-	1 488 306 25	0 00	0 00	0 00	0 00
20 Dec 02	Settled	FILMC MULTICLASS SER 2316 CL PB 5	09 15-2030	CUSIP 31337TD4	1,840,000 000		- 1 923,087 50	8,305 560-	1,923 087 50	0 00	0 00	0 00	0 00
5 Sep 02	Settled	FILMC MULTICLASS SER 2341 CL PB 5	12-15-2024	CUSIP 313398C72	1,320 000 000		- 1,372 800 00	-2,145 000-	1 372 800 00	0 00	0 00	0 00	0 00
27 Aug 02	Settled	FILMC MULTICLASS SER 2345 CL NB 5	01-15-2025	CUSIP 313399SL2	2 120 000 000		- 2 207,450 00	-11 100 560	2 207 450 00	0 00	0 00	0 00	0 00
17 Oct 02	Settled	FILMC MULTICLASS SER 2355 CL TB 5	07-15-2028	CUSIP 31337VG67	1 424 999 890		1 466 414 06	-5 403 130	1 466,414 06	0 00	0 00	0 00	0 00
24 Jul 02	Settled	FILMC MULTICLASS SER 2389 CLASS-CD 6	03-15-2018	CUSIP 31339MDH8	65 000 000		- 67 864 06	303 330-	67 864 06	0 00	0 00	0 00	0 00
8 Feb 02	Settled	FILMC MULTICLASS SER 2418 CL PC 6	09 15 2014	CUSIP 31339DR28	1,305 000 000		- 1 348,483 01	-5 872 500-	1 348 483 01	0 00	0 00	0 00	0 00
2 Dec 02	Settled	FILMC MULTICLASS SER 2420 CL EG 5	03-15-2030	CUSIP 31339DMJ4	1 415 000 000		- 1 464 525 00	-1 021 840-	1 464,525 00	0 00	0 00	0 00	0 00
5 Dec 02	Settled	BANC AMERICA SECUR MONTGOMERY DIV			103 500000								

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Account number 2602473
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Fixed Income									
15 May 02 20 May 02 Settled	FHLMC MULTICLASS SER 2427 CL GH 5 5 05 15 2031 CUSIP 31339W2U9 CREDIT SUISSE FIRST BOSTON	1 360 000 000 102 359375	1 392 087 50	-3 947 780	1 392 087 50	0 00	0 00	0 00	
15 May 02 30 May 02 Settled	FHLMC MULTICLASS SER 2444 CL PG 6 5 12 15 2030 CUSIP 31392KUT1 BANK OF AMERICA BIRD DEALER SAN FRAN	860 000 000 100 246094	- 862 116 41	4 503 060	862 116 41	0 00	0 00	0 00	
22 May 02 30 May 02 Settled	FHLMC MULTICLASS SER 2448 CL QM 6 5 05 15 2031 CUSIP 31392M4W9 DONALDSON AND COMPANY INC	495 000 000 101 187500	500 878 13	2 591 880	500 878 13	0 00	0 00	0 00	
23 May 02 30 May 02 Settled	FHLMC MULTICLASS SER 2448 CL QP 0 12-31 2040 CUSIP 31392KZZ2 DONALDSON AND COMPANY INC	685,000 000 103 609375	709,724 22	3 586 740	709 724 22	0 00	0 00	0 00	
20 Jun 02 25 Jun 02 Settled	FHLMC MULTICLASS SER 2454 CL BE 6 5 10 15 2030 CUSIP 31392KCM6 BEAR STEARNS, SECURITIES CORP	830 000 000 101 968750	- 846 340 63	3 596 660	846 340 63	0 00	0 00	0 00	
19 Jul 02 30 Jul 02 Settled	FHLMC MULTICLASS SER 2468 CL PC 6 07-15 2026 CUSIP 31392RQ20 SALOMON BROS INC	1,585 000 000 103 914062	- 1 647 037 89	7 660 830	1 647 037 89	0 00	0 00	0 00	
12 Jul 02 30 Jul 02 Settled	FHLMC MULTICLASS SER 2471 CL EH 6 02-15-2031 CUSIP 31392R4A6 BANK OF AMERICA BIRD DEALER SAN FRAN	1 455 000 000 100 312500	1 459 546 88	7 032 500	1 459 546 88	0 00	0 00	0 00	
14 Aug 02 30 Aug 02 Settled	FHLMC MULTICLASS SER 2480 CL PC 6 10 15-2026 REG CUSIP 31392TFM4 PAINE WEBBER INC	2 590 000 000 104 500000	- 2 706 550 00	12 518 330	2 706 550 00	0 00	0 00	0 00	
23 Jul 02 30 Aug 02 Settled	FHLMC MULTICLASS SER 2481 CL PC 6 09 15-2026 CUSIP 31392TNR4 PAINE WEBBER INC	4 200 000 000 103 781250	- 4 358 812 50	20 300 000-	4 358 812 50	0 00	0 00	0 00	

Portfolio Statement

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Fixed Income								
11 Jul 02 30 Jul 02 Settled	FHLMC MULTICLASS SER 2484 CL PB 6 12-15-2025 CUSIP 31392PSL0 MORGAN STANLEY DEAN WITTER	2 375 000 000 103 675781	- 2 462 299 80	-11 479 170-	2 462 299 80	0 00	0 00	0 00
15 Jul 02 30 Jul 02 Settled	FHLMC MULTICLASS SER 2484 CL PD 6 01 15 2031 CUSIP 31392PS30 MORGAN STANLEY DEAN WITTER	1,740 000 000 100 421875	1 747 340 63	-8 410 000-	1 747 340 63	0 00	0 00	0 00
27 Aug 02 30 Aug 02 Settled	FHLMC MULTICLASS SER 2489 CL PD 6 02-15-2031 REG CUSIP 31392RYW5 PAINE WEBBER INC	1,070,000 000 101 531250	- 1 086,384 38	-5 171 670-	1 086,384 38	0 00	0 00	0 00
18 Oct 02 23 Oct 02 Settled	FHLMC MULTICLASS SER 2500 CL PE 6 06 15 2031 CUSIP 31392UW58 FIRST TENNESSEE BANK N A.	810,000 000 101 548875	- 822,529 69	-2 970 000-	822,529 69	0 00	0 00	0 00
15 Oct 02 29 Nov 02 Settled	FHLMC MULTICLASS SER 2521 CL PD 5 5 05-15-2026 CUSIP 31392XH50 MERRILL LYNCH GOV SEC	1,425,000 000 102 875000	- 1 485 968 75	-6,095 830	1 485 968 75	0 00	0 00	0 00
19 Sep 02 24 Sep 02 Settled	FHLMC MULTICLASS 2301 CL BC 6 5 04-15-2018 CUSIP 3133TSTR4 UBS WARBURG LLC	1,430 000 000 104 082500	- 1,488,093 75	-5,938 470	1 488 093 75	0 00	0 00	0 00
28 Sep 02 1 Oct 02 Settled	FHLMC SER 2174 CL 2174 PL 6 5DUE 10-15-2024 REG CUSIP 3133TLM54 BANC AMERICA SECUR MONTGOMERY DIV	1 500 000 000 103 582500	- 1 553 437 50	000	1,553 437 50	0 00	0 00	0 00
18 Oct 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12-13-2029 CUSIP 02R0526C8 BEAR, STEARNS, SECURITIES CORP	5,035,000 000 89 488749	5 008 251 56	-8,461 600-	5 008 251 56	0 00	0 00	0 00
18 Oct 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12-13-2029 CUSIP 02R0526C8 CREDIT SUISSE FIRST BOSTON CORPORATION	980 000 000 89 343750	973 568 75	-1 846 940-	973 568 75	0 00	0 00	0 00

Portfolio Statement

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Investment Transaction Detail

Trade date Security description Shares/PAR Transaction amount Realized gain/loss

Settle date Asset ID Broker/Commission Price Principal Accrued interest Cost Market Translation Total

Purchases

Trade date	Security description	Shares/PAR	Transaction amount	Realized gain/loss
5 Nov 02	FHLMC TBA GOLD POOL #9999999 5 5	3 450,000 000	- 3 459 703 13	5 797 920
12 Dec 02	FHLMC TBA GOLD POOL #9999999 5 5	100 281250		
5 Nov 02	FHLMC TBA GOLD POOL #9999999 5 5	1 035,000 000	1 036 293 75	1 739 380
12 Dec 02	FHLMC TBA GOLD POOL #9999999 5 5	100 125000		
6 Nov 02	FHLMC TBA GOLD POOL #9999999 5 5	1 160 000 000	1 162 356 25	1 949 440
12 Dec 02	FHLMC TBA GOLD POOL #9999999 5 5	100 203125		
7 Nov 02	FHLMC TBA GOLD POOL #9999999 5 5	615 000 000	- 623,360 18	1 033 540
12 Dec 02	FHLMC TBA GOLD POOL #9999999 5 5	101 359375		
7 Nov 02	FHLMC TBA GOLD POOL #9999999 5 5	20 000 000	- 20 271 88	-33 610
12 Dec 02	FHLMC TBA GOLD POOL #9999999 5 5	101 359375		
2 Aug 02	FHLMC 30 YR GOLD PARTN CTF (PC) 30	1 980 000 000	- 1 997 943 75	-4 950 000
16 Sep 02	YEARS SETTLES SEP			
16 Sep 02	CUSIP 02R060696	100 906250		
24 Jul 02	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30	1,410 000 000	- 1 393 917 19	-2 800 420
14 Aug 02	YEARS SETTLES AUG			
14 Aug 02	CUSIP 02R052685	98 859375		
6 Sep 02	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30	695 000 000	693 914 06	-1 486 530
15 Oct 02	YEARS SETTLES OCT			
15 Oct 02	CUSIP 02R0526A0	99 843750		
6 Sep 02	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30	1 410 000 000	1,406 475 00	-3 015 830
15 Oct 02	YEARS SETTLES OCT			
15 Oct 02	CUSIP 02R0526A0	99 750000		

Fixed Income

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Account number 2602473
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Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Fixed Income									
12 Sep 02 15 Oct 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT CUSIP 02R0528A0 BEAR STEARNS, SECURITIES CORP	5,035 000 000	- 5,031,853 13	-10 788 310-	5 031 853 13	0 00	0 00	0 00	0 00
1 Mar 02 11 Apr 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES APR CUSIP 02R060647 MORGAN STANLEY & CO INC	1,515 000 000	- 1,497 009 38	-2 525 000	1 497 009 38	0 00	0 00	0 00	0 00
1 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 MORGAN STANLEY & CO INC	1 515,000 000	- 1,507,425 00	-3 282 500-	1 507 425 00	0 00	0 00	0 00	0 00
8 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 CREDIT SUISSE FIRST BOSTON CORPORATION	3 965,000 000	3 970,056 25	-8 634 170-	3,970,056 25	0 00	0 00	0 00	0 00
9 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 LEHMAN BROTHERS INC	860,000 000	- 858,387 50	-1 863 330-	858,387 50	0 00	0 00	0 00	0 00
9 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 LEHMAN BROTHERS INC	785 000 000	- 784 509 38	-1 700 830	784 509 38	0 00	0 00	0 00	0 00
10 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 MORGAN STANLEY & CO INC	475 000 000	- 477,486 33	-1 028 170-	477 486 33	0 00	0 00	0 00	0 00
28 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 DONALDSON AND COMPANY INC	3 310,000 000	- 3 344 134 38	-7 171 670-	3 344 134 38	0 00	0 00	0 00	0 00
9 Jan 02 13 Feb 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES FEB CUSIP 02R060621 MORGAN STANLEY & CO INC	1,515 000 000	- 1,481,385 94	-3 030 000	1,481 385 94	0 00	0 00	0 00	0 00

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Account number 2602473
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	
Purchases								
Fixed Income								
11 Dec 01 14 Jan 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JAN CUSIP 02R060613 MORGAN STANLEY & CO INC	1 515 000 000 87 312500	1 474 284 38	3,282 500	1 474 284 38	0 00	0 00	0 00
10 Jun 02 15 Jul 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 CREDIT SUISSE FIRST BOSTON CORPORATION	690 000 000 98 570313	- 680 135 16	1,610 000	680 135 16	0 00	0 00	0 00
10 Jun 02 15 Jul 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 MORGAN STANLEY & CO INC	1 515 000 000 98 687500	- 1 495,115 63	3 535 000-	1 495 115 63	0 00	0 00	0 00
11 Jun 02 15 Jul 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 CREDIT SUISSE FIRST BOSTON CORPORATION	585 000 000 98 859374	- 578 327 34	1 365 000	578 327 34	0 00	0 00	0 00
14 Jun 02 15 Jul 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 CREDIT SUISSE FIRST BOSTON CORPORATION	3 500 000 000 99 703125	3 489 609 38	8 166 670	3 489 609 38	0 00	0 00	0 00
6 May 02 13 Jun 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUN CUSIP 02R060662 MORGAN STANLEY & CO INC	1 515 000 000 98 718750	- 1 495,589 06	3 030 000	1 495 589 06	0 00	0 00	0 00
22 May 02 13 Jun 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUN CUSIP 02R060662 DONALDSON AND COMPANY INC	535 000 000 98 625000	527 643 75	1 070 000	527 643 75	0 00	0 00	0 00
2 Oct 02 14 Nov 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES NOV CUSIP 02R0606B1 CREDIT SUISSE FIRST BOSTON CORPORATION	1 980 000 000 102 375000	- 2,027 025 00	-4 290 000	2 027 025 00	0 00	0 00	0 00
3 Sep 02 15 Oct 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES OCT CUSIP 02R0606A3 CREDIT SUISSE FIRST BOSTON CORPORATION	1 980 000 000 101 937500	2,018 362 50	4 620 000	2 018 362 50	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Fixed Income								
8 Oct 02 14 Nov 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 8 5 30 YEARS SETTLES NOV CUSIP 02R0626B7 CREDIT SUISSE FIRST BOSTON CORPORATION	980 000 000 103 546875	1 014 759 38	2,300 280-	1 014 759 38	0 00	0 00	0 00
8 Oct 02 14 Nov 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 8 5 30 YEARS SETTLES NOV CUSIP 02R0626B7 SALOMON BROS INC	1,180 000 000 103 531250	- 1 200 962 50	-2 722 780-	1 200 962 50	0 00	0 00	0 00
10 Oct 02 14 Nov 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 8 5 30 YEARS SETTLES NOV CUSIP 02R0626B7 GREENWICH CAPITAL MARKETS INC	1,420,000 000 103 578125	1 470 809 38	-3,333 060-	1 470 809 38	0 00	0 00	0 00
28 Dec 02 30 Dec 02 Settled	FNMA CMO SER 2002 T19 CL A1 6 5 07 25-2042 BEO CUSIP 31392GVP7 LEHMAN BROTHERS INC	1 845 000 000 104 828125	- 1 834,078 91	-9 860 830-	1 834 078 91	0 00	0 00	0 00
31 Jul 02 5 Aug 02 Settled	FNMA FNMA REMIC 09-25-2032 CUSIP 31392DYJ5 GREENWICH CAPITAL MARKETS INC	1,750,000 000 100 000000	- 1,750,000 00	-280 000-	1 750,000 00	0 00	0 00	0 00
3 Oct 02 15 Oct 02 Settled	FNMA POOL # 0254447 8 DUE 09-01-2032 REG CUSIP 31371KTC5 FREDDIE MAC S & T	228,343 120 102 786874	- 234 729 59	-532 800-	234,729 59	0 00	0 00	0 00
25 Jul 02 28 Jul 02 Settled	FNMA POOL # 0380845 5 03 DUE 11-01-2005 REG CUSIP 31377MBN0 FIRST TENNESSEE BANK N A.	1,759,299 810 105 265625	1 851 937 73	-8,878 370	1 851 937 73	0 00	0 00	0 00
18 Sep 02 24 Sep 02 Settled	FNMA POOL # 0381217 5 05 DUE 01-01-2009 REG CUSIP 31377MPA3 DUNCAN WILLIAMS INC	803,888 180 109 358374	- 878,808 37	-3,055 130	878 808 37	0 00	0 00	0 00
11 Apr 02 18 May 02 Settled	FNMA POOL # 0614254 5 5 DUE 12 01 2016 REG CUSIP 31388TMB8 CREDIT SUISSE FIRST BOSTON CORPORATION	374 999 920 98 187487	- 368 203 00	-859 000-	368 203 00	0 00	0 00	0 00
13 Mar 02 16 Apr 02 Settled	FNMA POOL # 0814507 5 5 DUE 11-01-2018 REG CUSIP 31388TU84 MERRILL LYNCH GOV SEC	604,939 970 97 812515	- 581 707 00	-1,388 000-	581 707 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			
			Principal	Accrued Interest		Market	Translation	Total	
Purchases									
Fixed Income									
10 Jan 02 19 Feb 02 Settled	FNMA POOL # 0615863 5 5 DUE 02 01-2017 REG CUSIP 31388VFC7 UBS WARBURG LLC	684 932 000 98 718750	676 156 31	1 883 560	676 156 31	0 00	0 00	0 00	0 00
15 Jan 02 19 Feb 02 Settled	FNMA POOL # 0624295 5 5 DUE 02-01-2017 REG CUSIP 31389FRQ7 DONALDSON AND COMPANY INC	590 000 000 99 082500	584 468 75	-1 622 500-	584 468 75	0 00	0 00	0 00	0 00
27 Jun 02 18 Jul 02 Settled	FNMA POOL # 0634773 6 5 DUE 03-01-2017 REG CUSIP 31389TFN7 SALOMON BROS INC	584 944 060 103 593750	- 585 246 74	1 734 060	585 246 74	0 00	0 00	0 00	0 00
1 Apr 02 16 Apr 02 Settled	FNMA POOL # 0642459 5 5 DUE 04 01 2017 REG CUSIP 31390CWU6 PAINE WEBBER INC	785 000 000 98 906289	786,305 00	1 822 000	786 305 00	0 00	0 00	0 00	0 00
8 Feb 02 13 Feb 02 Settled	FNMA POOL # 545278 7 5 DUE 11-01 2031 REG CUSIP 31385HXF4 SALOMON BROS INC	976 814 940 104 265625	- 1 018 273 67	2 441 540	1 018 273 67	0 00	0 00	0 00	0 00
7 Nov 02 27 Nov 02 Settled	FNMA PREASSIGN 00136 7 5 08 25-2042 CUSIP 31392GFR1 LEHMAN BROTHERS INC	1 500 000 000 108 000000	1 620 000 00	8 125 000	1 620 000 00	0 00	0 00	0 00	0 00
19 Nov 02 8 Jan 03 Pending	FNMA PREASSIGN 00136 7 5 08 25-2042 CUSIP 31392GFR1	1 415,000 000 108 048874	1,509,258 18	-3 201 190	1 509 258 18	0 00	0 00	0 00	0 00
18 Jul 02 29 Aug 02 Settled	FNMA PREASSIGN 00689 7 5 06 25 2032 CUSIP 31392DQ21	559 479 050 108 825000	- 596,544 53	-1 515 260	596 544 53	0 00	0 00	0 00	0 00
25 Feb 02 25 Mar 02 Settled	FNMA REMIC SER 2001 T8 CL A1 7 5 07 25 2031 CUSIP 313820UK4	699,028 810 105 871875	738,674 53	1 747 570	738 674 53	0 00	0 00	0 00	0 00
6 Sep 02 25 Sep 02 Settled	FNMA REMIC SER 2001-T8 CL A1 7 5 07-25 2031 CUSIP 313920UK4	649 602 250 106 765625	693 551 90	2 030 010	693 551 90	0 00	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Fixed Income								
16 Jul 02 30 Jul 02 Settled	FNMA REMIC SER 2002-50 CL PE 8 12-31-2040 CUSIP 31392DZN5 SALOMON BROS INC	1 760 000 000 99 906250	- 1,758 350 00	-8 508 870	1,758,350 00	0 00	0 00	0 00
17 Jul 02 30 Jul 02 Settled	FNMA REMIC SER 2002-50 CL PE 8 12-31-2040 CUSIP 31392DZN5 SALOMON BROS INC	705 000 000 99 765825	- 703 347 88	-3 407 500	703 347 88	0 00	0 00	0 00
25 Dec 01 24 Jun 02 Settled	FNMA REMIC TR SER 1892-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25 2022 REG CUSIP 31358PKX4	8,014 780 100 000000	- 8,014 78	000	8,014 78	0 00	0 00	0 00
25 Jan 02 25 Jan 02 Settled	FNMA REMIC TR SER 1892-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25-2022 REG CUSIP 31358PKX4	8 068 850 100 000000	- 8 068 85	000	8 068 85	0 00	0 00	0 00
22 Jul 02 28 Aug 02 Settled	FNMA REMIC TR 2002-T4 CL-A3 7 5 12 25-2031 CUSIP 31392B8V3	587 823 650 106 750000	- 605 938 25	-1 537 310-	605,938 25	0 00	0 00	0 00
8 Oct 02 11 Dec 02 Settled	FNMA REMIC TR 2002-T4 CL-A3 7 5 12-25-2031 CUSIP 31392B6V3	585 864 410 107 546875	- 630,078 88	-1 220 550-	630 078 88	0 00	0 00	0 00
8 Oct 02 11 Dec 02 Settled	FNMA REMIC TR 2002-T4 CL-A3 7 5 12-25-2031 CUSIP 31392B6V3	573 310 170 108 062500	- 619,533 30	-1,672 150-	619 533 30	0 00	0 00	0 00
23 Jan 02 28 Jan 02 Settled	FNMA REMIC 12-31-2040 CUSIP 31392AT24 DONALDSON AND COMPANY INC	840,000 000 101 250000	- 648,000 00	-2 880 000	848 000 00	0 00	0 00	0 00
4 Nov 02 17 Dec 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 DONALDSON AND COMPANY INC	1 385 000 000 100 750000	- 1 375 237 50	-3 033 330	1,375 237 50	0 00	0 00	0 00
4 Nov 02 17 Dec 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 CREDIT SUISSE FIRST BOSTON CORPORATION	405,000 000 100 808249	- 408 670 31	-800 000-	408,670 31	0 00	0 00	0 00
4 Nov 02 17 Dec 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 LEHMAN BROTHERS COMMERCIAL PAPER	885 000 000 100 875000	- 670 818 75	-1 477 780-	670,818 75	0 00	0 00	0 00

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			Principal	Accrued Interest		Market	Translation	Total

Purchases

Fixed Income

14 Nov 02 17 Dec 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 LEHMAN BROTHERS COMMERCIAL PAPER	1 055 000 000 101 468749	1 070 495 31	-2 344 440	1 070 495 31	0 00	0 00	0 00
15 Nov 02 17 Dec 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 LEHMAN BROTHERS COMMERCIAL PAPER	1 285 000 000 100 921874	1 298 846 09	-2 855 560	1 298 846 09	0 00	0 00	0 00
21 Oct 02 19 Nov 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9 CREDIT SUISSE FIRST BOSTON CORPORATION	405 000 000 100 000000	- 405 000 00	1 012 500	405 000 00	0 00	0 00	0 00
21 Oct 02 19 Nov 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9 DONALDSON AND COMPANY INC	1 365 000 000 100 015625	- 1 365 213 28	3 412 500	1 365 213 28	0 00	0 00	0 00
21 Oct 02 19 Nov 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9 LEHMAN BROTHERS INC	665 000 000 99 984374	664 896 09	1 662 500	664 896 09	0 00	0 00	0 00
2 Aug 02 16 Sep 02 Settled	FNMA SINGLE FAMILY MTG 8 30 YEARS SETTLES SEP CUSIP 01F060691 DONALDSON AND COMPANY INC	1 990 000 000 101 097658	2 011 843 36	4 975 000	2 011 843 36	0 00	0 00	0 00
5 Aug 02 16 Sep 02 Settled	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 MORGAN STANLEY & CO INC	1 475 000 000 101 265625	1 493 667 97	-3 687 500	1 493 667 97	0 00	0 00	0 00
5 Aug 02 16 Sep 02 Settled	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 BEAR STEARNS, SECURITIES CORP	7 000 000 000 101 238281	7 086 679 69	17 500 000	7 086 679 69	0 00	0 00	0 00
5 Aug 02 16 Sep 02 Settled	FNMA SINGLE FAMILY MTG 8 30 YEARS SETTLES SEP CUSIP 01F060691 DONALDSON AND COMPANY INC	3 310 000 000 101 156250	3 348 271 88	8 275 000	3 348 271 88	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Fixed Income								
10 Jun 02 18 Jul 02 Settled	FNMA SINGLE FAMILY MTG 6 5 15 YEARS SETTLES JUL CUSIP 01F062473 DONALDSON AND COMPANY INC	670 000 000 102 906250	- 689 471 88	-2 058 530-	689 471 88	0 00	0 00	0 00
11 Jul 02 18 Aug 02 Settled	FNMA TBA POOL #9999999 5 5 DUE 08-18-2029 REG CUSIP 01F052680 DONALDSON AND COMPANY INC	4 050 000 000 100 843750	- 4,084 171 88	-11,137 500	4 084,171 88	0 00	0 00	0 00
15 Jul 02 18 Aug 02 Settled	FNMA TBA POOL #9999999 5 5 DUE 08-18-2029 REG CUSIP 01F052680 DONALDSON AND COMPANY INC	100,000 000 100 937500	- 100,937 50	-275 000-	100,937 50	0 00	0 00	0 00
1 Feb 02 18 Mar 02 Settled	FNMA TBA POOL #9999999 7 DUE 03 01-2015 REG CUSIP 01F070435 BANK OF AMERICA	845 000 000 103 582501	- 875 103 13	-2,793 190-	875 103 13	0 00	0 00	0 00
15 Mar 02 18 Apr 02 Settled	FNMA TBA POOL 5 5 15YR APR CUSIP 01F052441 CREDIT SUISSE FIRST BOSTON CORPORATION	375,000 000 97 328125	- 364,880 47	-859 380-	364 980 47	0 00	0 00	0 00
5 Aug 02 14 Aug 02 Settled	FNMA TBA POOL 8 30 YR AUG CUSIP 01F080683 BEAR, STEARNS, SECURITIES CORP	7,000,000 000 101 640625	- 7,114,843 75	-15 166 670-	7 114 843 75	0 00	0 00	0 00
15 Feb 02 18 Mar 02 Settled	FNMA TBA POOL 6 5 15YR MAR CUSIP 01F062432 UBS WARBURG LLC	785 000 000 99 250000	- 789 037 50	2 064 790-	789 037 50	0 00	0 00	0 00
18 Jul 02 19 Aug 02 Settled	FNMA TBA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES AUG CUSIP 01F062689 DONALDSON AND COMPANY INC	870 000 000 103 750000	- 695,125 00	-2 177 500-	695 125 00	0 00	0 00	0 00
2 Dec 02 21 Jan 03 Pending	FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES JAN CUSIP 01F050411 LEHMAN BROTHERS COMMERCIAL PAPER OTHER CHARGES 10	3 005 000 000 100 250003	- 3,012 512 50	8 347 220-	3,012,512 50	0 00	0 00	0 00
15 Oct 02 18 Nov 02 Settled	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 LEHMAN BROTHERS INC	845,000 000 102 281250	- 884 278 58	-2 323 750-	884 278 58	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Transtation	
Purchases								
Fixed Income								
17 Oct 02 19 Nov 02 Settled	FNMA 15 YR PASS THROUGHGS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 DONALDSON AND COMPANY INC	1 855 000 000 101 750000	1 887,462 50	-5 101 250	1 887 462 50	0 00	0 00	0 00
17 Oct 02 19 Nov 02 Settled	FNMA 15 YR PASS-THROUGHGS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 CREDIT SUISSE FIRST BOSTON CORPORATION	545 000 000 101 843750	555 048 44	1 498 750	555 048 44	0 00	0 00	0 00
17 Oct 02 19 Nov 02 Settled	FNMA 15 YR PASS THROUGHGS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 LEHMAN BROTHERS INC	65 000 000 101 812508	- 66 178 13	178 750	66 178 13	0 00	0 00	0 00
5 Sep 02 21 Oct 02 Settled	FNMA 15 YR PASS-THROUGHGS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 DONALDSON AND COMPANY INC	705 000 000 102 195312	- 720 476 95	-2 154 170-	720 476 95	0 00	0 00	0 00
6 Sep 02 21 Oct 02 Settled	FNMA 15 YR PASS THROUGHGS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 DONALDSON AND COMPANY INC	1 280 000 000 101 984375	- 1 305,400 00	3 911 110	1 305 400 00	0 00	0 00	0 00
6 Sep 02 21 Oct 02 Settled	FNMA 15 YR PASS THROUGHGS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 DONALDSON AND COMPANY INC	1 045 000 000 101 921874	1 085 083 59	-3 193 080	1 065 083 59	0 00	0 00	0 00
17 Sep 02 21 Oct 02 Settled	FNMA 15 YR PASS THROUGHGS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 CREDIT SUISSE FIRST BOSTON CORPORATION	570 000 000 102 500000	- 584 250 00	-1 741 670	584 250 00	0 00	0 00	0 00
17 Sep 02 21 Oct 02 Settled	FNMA 15 YR PASS THROUGHGS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 DONALDSON AND COMPANY INC	365 000 000 102 312501	373 440 63	-1 115 280	373 440 63	0 00	0 00	0 00
23 Sep 02 21 Oct 02 Settled	FNMA 15 YR PASS THROUGHGS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 LEHMAN BROTHERS INC	65 000 000 102 812507	- 68 828 13	198 810-	66 828 13	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Purchases									
Fixed Income									
2 Oct 02 21 Oct 02 Settled	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 DONALDSON AND COMPANY INC	1 145,000 000 102 812500	- 1,177 203 13	-3 498 610-	1 177 203 13	0 00	0 00	0 00	0 00
14 Aug 02 19 Sep 02 Settled	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES SEP CUSIP 01F052490 CREDIT SUISSE FIRST BOSTON CORPORATION	570 000 000 102 158250	- 582 290 83	-1 567 500-	582 280 63	0 00	0 00	0 00	0 00
17 Sep 02 19 Sep 02 Settled	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES SEP CUSIP 01F052490 DONALDSON AND COMPANY INC	385,000 000 101 156249	- 389,220 31	-1 003 750-	389 220 31	0 00	0 00	0 00	0 00
29 Jan 02 18 Mar 02 Settled	FNMA 15 YR PASS-THROUGHS 8 15 YEARS SETTLES MAR CUSIP 01F060438 UBS WARBURG LLC	915 000 000 100 093750	915,857 81	-2 592 500	915 857 81	0 00	0 00	0 00	0 00
12 Jun 02 18 Jul 02 Settled	FNMA 30 YR PASS THROUGHS 5 5 30 YEARS SETTLES JUL CUSIP 01F052872 DONALDSON AND COMPANY INC	550 000 000 99 840825	- 548 023 44	1 428 470-	548 023 44	0 00	0 00	0 00	0 00
13 Jun 02 18 Jul 02 Settled	FNMA 30 YR PASS THROUGHS 5 5 30 YEARS SETTLES JUL CUSIP 01F052672 CREDIT SUISSE FIRST BOSTON CORPORATION	1,400 000 000 99 828125	- 1 397 593 75	-3,838 110-	1 397,593 75	0 00	0 00	0 00	0 00
13 Jun 02 18 Jul 02 Settled	FNMA 30 YR PASS THROUGHS 5 5 30 YEARS SETTLES JUL CUSIP 01F052872 CREDIT SUISSE FIRST BOSTON CORPORATION	690,000 000 99 828125	- 688,814 06	-1 792 080-	688 814 06	0 00	0 00	0 00	0 00
14 Jun 02 18 Jul 02 Settled	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS SETTLES JUL CUSIP 01F052872 DONALDSON AND COMPANY INC	1 500 000 000 100 125000	- 1 501 875 00	3 895 830-	1 501,875 00	0 00	0 00	0 00	0 00
8 Jan 02 19 Feb 02 Settled	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES FEB CUSIP 01F080826 UBS WARBURG LLC	770 000 000 100 140825	- 771,082 81	-2,310 000	771 082 81	0 00	0 00	0 00	0 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Fixed Income								
26 Sep 02 14 Nov 02 Settled	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES NOV CUSIP 01F0606B8 SALOMON BROS INC	2 315 000 000	2 361,300 00	5 015 830	2 361 300 00	0 00	0 00	0 00
2 Oct 02 14 Nov 02 Settled	FNMA 30 YR PASS THROUGHS 6 30 YEARS SETTLES NOV CUSIP 01F0606B6 GREENWICH CAPITAL MARKETS INC	2,835 000 000	- 2 900 559 38	6 142 500	2 900 559 38	0 00	0 00	0 00
4 Sep 02 15 Oct 02 Settled	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 DONALDSON AND COMPANY INC	1 220 000 000	- 1 244 971 88	-2 846 670	1 244 971 88	0 00	0 00	0 00
12 Sep 02 15 Oct 02 Settled	FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 GREENWICH CAPITAL MARKETS INC	2 835,000 000	- 2 894 800 78	-6 615 000	2 894,800 78	0 00	0 00	0 00
26 Sep 02 15 Oct 02 Settled	FNMA 30 YR PASS THROUGHS 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 DONALDSON AND COMPANY INC	1 230 000 000	- 1 258 059 38	2 870 000	1 258 059 38	0 00	0 00	0 00
8 Oct 02 14 Nov 02 Settled	FNMA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2 SALOMON BROS INC	1,160 000 000	1,199,512 50	2 722 780	1 199 512 50	0 00	0 00	0 00
18 Jul 02 21 Aug 02 Settled	GNMA 1 30 YR SF PASS THROUGHS(SF) 6 5 30YRS SETTLES AUG CUSIP 01N062680 CREDIT SUISSE FIRST BOSTON CORPORATION	1 465,000 000	- 1 502 540 63	5 290 280	1 502 540 63	0 00	0 00	0 00
18 Jun 02 22 Jul 02 Settled	GNMA 1 30 YR SINGLE FAMILY PASS THROUGHS(SF) 6 5 30 YEARS SETTLES JUL CUSIP 01N062672 CREDIT SUISSE FIRST BOSTON CORPORATION	1 465 000 000	1 495 215 83	-5 554 790	1 495 215 63	0 00	0 00	0 00
23 Jan 02 21 Feb 02 Settled	GNMA POOL # 0485899 SER 2031 7 DUE 09-15 2031 REG CUSIP 36209YX45 LEHMAN BROTHERS INC	479,852 360	- 492 963 57	1 866 480	492 963 57	0 00	0 00	0 00

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Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Translation Total

Realized gain/loss

Purchases

Fixed Income

20 Jun 02	GNMA POOL # 0533948 SER 2032 @ 5 DUE	550,000	400	562,117	61	2,085,000-	562,117	61	0.00	0.00	0.00	0.00
22 Jul 02	Settled											
04-15-2032 REG	CUSIP 36212HET3	102	203125									
22 Jun 02	GNMA POOL # 0533948 SER 2032 @ 5 DUE	1,000,000	550	1,022,031	82	-3,791,670	1,022,031	82	0.00	0.00	0.00	0.00
22 Jul 02	Settled											
04-15-2032 REG	CUSIP 36212HET3	102	203125									
20 Jun 02	GNMA POOL # 552330 SER 2032 @ 5 DUE	90,878	530	-93,764	75	-361,390	93,764	75	0.00	0.00	0.00	0.00
18 Aug 02	Settled											
01-15-2032 REG	CUSIP 36213EST4	103	062500									
19 Aug 02	GNMA POOL # 554700 SER 2031 @ 5 DUE	464,899	200	-479,240	00	-1,847,000-	479,240	00	0.00	0.00	0.00	0.00
23 Sep 02	Settled											
03-15-2031 REG	CUSIP 36213HG8	103	062542									
18 Aug 02	GNMA POOL # 54700 SER 2031 @ 5 DUE	908,021	100	936,860	00	-3,811,000-	936,860	00	0.00	0.00	0.00	0.00
23 Sep 02	Settled											
03-15-2031 REG	CUSIP 36213HG8	103	062514									
6 Sep 02	GNMA REMIC SER 1889-28 CL PB 7 25	820,000	000	-888,675	00	-1,651,390	888,675	00	0.00	0.00	0.00	0.00
11 Sep 02	Settled											
07-16-2028	CUSIP 3837H2SM2	108	375000									
29 May 02	GNMA TBA POOL @ 5 TBA	875,000	000	-686,390	63	-2,315,630-	686,390	63	0.00	0.00	0.00	0.00
20 Jun 02	Settled											
01-15-2031 REG	CUSIP 01N062864	101	687501									
28 May 02	GNMA TBA POOL @ 5 TBA	790,000	000	-801,603	13	-2,710,140-	801,603	13	0.00	0.00	0.00	0.00
20 Jun 02	Settled											
01-15-2031 REG	CUSIP 01N062864	101	468751									
13 Jun 02	GNMA II POOL # 0003152 SER 2031 7 5 DUE	2,068,551	820	-2,184,222	45	-9,049,910-	2,184,222	45	0.00	0.00	0.00	0.00
22 Jul 02	Settled											
10-20-2031 REG	CUSIP 36202D0D8	104	625000									
	SALOMON BROS INC											

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Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			
Settle date	Asset ID	Price	Principal	Accrued Interest	Cost	Market	Transtation	Total
Trade Status	Broker/Commission							

Purchases

Fixed Income

14 May 02	GNMAII POOL # 0003216 SER 2032 7 DUE	430,301 050	- 440 924 11	1 589 720	440 924 11	0 00	0 00	0 00
20 Jun 02	03-20 2032 REG							
Settled	CUSIP 38202DSD4	102 468750						
	CHASE SECURITIES INC (CSI)							
Total United States - USD			- 244,866,576 17	-667,704 130-	244 866,576 17	0 00	0 00	0 00
Total government mortgage backed securities			- 244,866,576 17	-667,704 130-	244,866,576 17	0 00	0 00	0 00

Commercial mortgage-backed

United States - USD

21 Aug 02	CMO BEAR STEARNS COML MTG SECS PASSTHRU	828 070 420	- 917 133 28	000	917 133 28	0 00	0 00	0 00
26 Aug 02	CTF 2000 WF2 CL A 1 7 11 09 15 09 BEO							
Settled	CUSIP 07383FEG9	110 281719						
	BEAR STEARNS SECURITIES CORP /							
	4 088 60							
30 Sep 02	CMO BEAR STEARNS COML MTG SECS PASSTHRU	667 825 480	749,190 63	263 790	749 190 63	0 00	0 00	0 00
16 Oct 02	CTF 2000-WF2 CL A-1 7 11 09-15-09 BEO							
Settled	CUSIP 07383FEG9	112 183594						
21 Feb 01	REVERSAL CMO LB COML CONDUIT MTG TR SER	- 265 000 000	249 653 76	1 096 910	- 249 653 76	0 00	0 00	0 00
28 Feb 01	1999 C1 CL A1 8 41 DUE 06 15 2031 BEO							
Pending	CUSIP 501773CR4	101 312500						
	LEHMAN BROTHERS INC							
21 Feb 01	CMO LB COML CONDUIT MTG TR SER 1999 C1	246 419 500	- 249 653 76	1 096 910-	249 653 76	0 00	0 00	0 00
7 Aug 02	CL A1 8 41 DUE 06 15-2031 BEO							
Settled	CUSIP 501773CR4	101 312500						
14 Mar 02	CMO LB COML CONDUIT MTG TR 1998 C4 MTG	900 000 000	911 390 63	2 794 500	911 390 63	0 00	0 00	0 00
19 Mar 02	PASSTHRU CTF CL A-1 B 6 21 10-15-08 BEO							
Settled	CUSIP 501773CA1	101 265625						
	BEAR STEARNS SECURITIES CORP							
7 Mar 02	CMO LB COML CONDUIT MTG TR 1999 C1 MTG	545 000 000	- 569 014 06	1 129 060	569 014 06	0 00	0 00	0 00
12 Mar 02	PASSTHRU CTF CL A-2 6 78 DUE 06-15 2031							
Settled	CUSIP 501773CS2	104 406250						
	DB ALEX BROWN							
8 Mar 02	CMO LB COML CONDUIT MTG TR 1999 C1 MTG	405,000 000	421 073 44	915 300-	421 073 44	0 00	0 00	0 00
13 Mar 02	PASSTHRU CTF CL A-2 8 78 DUE 06-15-2031							
Settled	CUSIP 501773CS2	103 868750						
	LEHMAN BROTHERS INC							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		
Purchases									
Fixed Income									
12 Apr 02 17 Apr 02 Settled	CMO LB COML CONDUIT MTG TR 1999-C1 MTG PASSTHRU CTF CL A-2 8 78 DUE 08-15-2031 CUSIP 501773CS2 LEHMAN BROTHERS INC	1,000,000.000 104,937,500	- 1,049,375.00	- 3,013,330-	1,049,375.00	0.00	0.00		0.00
18 Jan 02 22 Jan 02 Settled	CMO MORGAN STANLEY CAP I INC 8 17 DUE 10-03-2034 BEO CUSIP 81745MJF1 MORGAN STANLEY & CO INC	560,000.000 102,181,408	- 572,271.87	- 2,015,530-	572,271.87	0.00	0.00		0.00
Total United States - USD			- 5,189,448.91	- 10,131,510-	5,189,448.91	0.00	0.00		0.00
Total commercial mortgage-backed			- 5,189,448.91	- 10,131,510-	5,189,448.91	0.00	0.00		0.00
Asset backed securities									
United States - USD									
27 Aug 02 30 Aug 02 Settled	AMERN EXPRESS CR A/C MASTER TR 02-15-2009 BEO CUSIP 02582JBS8 FIRST CHICAGO CAPITAL MARKETS	1,450,000.000 100,074,218	- 1,451,076.17	- 1,147,920-	1,451,076.17	0.00	0.00		0.00
15 May 02 20 May 02 Settled	CAP 1 MASTER TR SER 1999 3 AST BKD CTF CL A FLTG RATE 09-15-2009 REG CUSIP 14040KAX8 MORGAN STANLEY & CO INC	680,000.000 100,503,906	- 683,428.58	- 199,280-	683,428.58	0.00	0.00		0.00
17 Apr 02 25 Apr 02 Settled	DISCOVER CARD MASTER TR 1 2002-2 CR CARD CTF CL A 5 15 DUE 10-15-2009 BEO CUSIP 25488KDY2 MORGAN STANLEY & CO INC	700,000.000 99,865,620	- 899,059.34	0.00	699,059.34	0.00	0.00		0.00
30 Jul 02 2 Aug 02 Settled	FNMA SER 2002-T5 CL 1A 05-25-2032 BEO CUSIP 31392CXY5 MORGAN STANLEY & CO INC OTHER CHARGES 09	705,707.480 100,031,250	- 705,928.08	308,800-	705,928.08	0.00	0.00		0.00
1 Aug 02 6 Aug 02 Settled	FORD CR AUTO OWNER TR FORD CR AUTO TR FORDO 02-A3B 01-15 2008 BEO CUSIP 34527RGY3 FIRST CHICAGO CAPITAL MARKETS	680,000.000 100,113,281	- 680,781.64	- 825,960-	680,781.64	0.00	0.00		0.00
12 Aug 02 15 Aug 02 Settled	FORD CR FLOORPLAN MASTER OWNER TR 2001-INT CL A FLTG RATE 07-17-2008 BEO CUSIP 34528PAA4 DB ALEX BROWN	1,500,000.000 100,039,082	- 1,500,585.94	0.00	1,500,585.94	0.00	0.00		0.00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Transaction amount	Principal	Accrued interest	Cost	Market	Translation	Total
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Realized gain/loss

Account number 2602473
Account Name 'FREEDOM FORUM INC--TATERS-SL'

Fixed Income

4 Nov 02	MBNA CR CARD MASTER NT TR 2001 3 NT CL C6 55 DUE 12-15-2008 BEO CUSIP 552841AF8 LEHMAN BROTHERS INC			700 000 000	737,789 08	2 801 840	737 789 06	0 00	0 00	0 00	0 00
6 Aug 02	MBNA CR CARD MASTER NT TR 2002 4 NT CL AFLTG RATE 08 17-2009 BEO CUSIP 552841TAU5 FIRST CHICAGO CAPITAL MARKETS			700 000 000	- 700 000 00	947 330	700 000 00	0 00	0 00	0 00	0 00
9 Aug 02	MBNA CR CARD MASTER NT TR 2002 4 NT CL AFLTG RATE 08 17-2009 BEO CUSIP 552841TAU5 FIRST CHICAGO CAPITAL MARKETS			100 000000							
1 May 02	MBNA MASTER CR CARD TR II SER 1899-J 7 DUE 02 15-2012 BEO CUSIP 55282TEU3 MORGAN STANLEY & CO INC			695 000 000	758 391 60	2 837 920	758 391 60	0 00	0 00	0 00	0 00
17 Oct 02	MBNA MASTER CR CARD TR II SER 1899-J 7 DUE 02 15 2012 BEO CUSIP 55282TEU3 RBC DAIN RAUSCHER			18 000 000	20 576 25	7 000	20 576 25	0 00	0 00	0 00	0 00
20 Feb 02	MBNA MASTER CR CARD TR II 1998-J A 5 25 DUE 02-15-2006 BEO CUSIP 55282TD17 FIRST CHICAGO CAPITAL MARKETS			480 000 000	496 237 50	700 000	496 237 50	0 00	0 00	0 00	0 00
23 May 02	PSE&G TRANSITION FDG LLC 2001-1 TRANSITION BD CL A 6 6 61 06 15 15 CUSIP 69361YAF0 LEHMAN BROTHERS INC			680,000 000	- 715,168 75	9 239 310	715 168 75	0 00	0 00	0 00	0 00
25 Sep 02	RESNDNTL AST MTG PRODS INC 2002 RS3 AST BKD PASTHRU CL A 1 5 572 6-25 32 BEO CUSIP 760985LV1 CHASE SECURITIES INC (CSI)			1,500 000 000	- 1 553,730 47	6 732 830	1 553 730 47	0 00	0 00	0 00	0 00
12 Aug 02	1ST USA CR CARD MASTER TR AST BKD CTF 2001 2 CL A FLTG 11-20 2006 BEO CUSIP 337435EE7 DB ALEX BROWN			1,450 000 000	- 1 450,962 89	2 098 880	1 450 962 89	0 00	0 00	0 00	0 00
Total United States	USD			- 12,163,714 25	27 845 170-	12,163,714 25	12,163,714 25	0 00	0 00	0 00	0 00
Total asset backed securities				- 12,163,714 25	27 845 170-	12,163,714 25	12,163,714 25	0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Purchases								
Fixed Income								
Non-government backed c.m.o.s								
United States - USD								
22 Jan 02	CMO CR SUISE 1ST BSTN MTG SECS CORP	685 000 000	- 740 870 31	-1 941 990-	740 870 31	0 00	0 00	0 00
25 Jan 02	PASSTHRU 1898-C1 CL A-2 7 29 9-15-41							
Settled	BEOCUSIP 22540ALK2 LEHMAN BROTHERS INC	108 158250						
20 Dec 02	CMO GREENWICH CAP COML FDG CORP 2002-C1	1 320 000 000	- 1,326 527 40	-5 261 370-	1,326,527 40	0 00	0 00	0 00
30 Dec 02	CL A-4 4 848 DUE 11-11-2012 BEO							
Settled	CUSIP 398789BF5 GREENWICH CAPITAL MARKETS INC	100 494500						
20 Mar 02	CMO MORGAN STANLEY DEAN WITTER CAP I TR	685 000 000	- 688 646 26	3 012 880-	688 646 26	0 00	0 00	0 00
27 Mar 02	EXPECTED 08-15-10 8 09 04 15-2034 BEO							
Settled	CUSIP 61746WMU1 MORGAN STANLEY & CO INC	100 532300						
23 Oct 02	CMO RESDNTL AST MTG PRODS INC 2002-RZ2	955 000 050	976,128 91	-3 566 930-	976 128 91	0 00	0 00	0 00
28 Oct 02	MTG PASSTHRU CTF CL A-3 4 98 9 25-28							
Settled	BEOCUSIP 780985KR1 ROBERT W BAIRD & COMPANY INC MILWAUKEE USA	102 421870						
Total United States - USD			- 3,734,172 88	-13,783 140-	3,734,172 88	0 00	0 00	0 00
Total non-government backed c m o s			- 3,734,172 88	-13,783 140-	3,734,172 88	0 00	0 00	0 00
Index linked government bonds								
United States - USD								
8 Jul 02	US TREAS NTS INFLATION INDEX 3 825 TIPS	280 000 000	- 302 111 80	-5,128 780	302 111 80	0 00	0 00	0 00
11 Jul 02	01-15-2008							
Settled	CUSIP 8128273T7 DB ALEX BROWN	104 406250						
Total United States - USD			- 302,111 80	-5,128 780-	302,111 80	0 00	0 00	0 00
Total index linked government bonds			- 302,111 80	-5,128 780-	302,111 80	0 00	0 00	0 00
Total fixed income			- 381,105,648 74	-1,932,653 020-	361,105,648 74	0 00	0 00	0 00
Total purchases			350,234,722 47	- 381,105,648 74	-1,932,653 020-	361,105,648 74	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Sales

Fixed Income

Government bonds

United States - USD

20 Aug 02 23 Aug 02 Settled	U S TREAS BDS 5 500 DUE 08 15 2028 REG REG CUSIP 912810FE3 DB ALEX BROWN	- 7,200 000 000 104 179687	7 500 937 50	8 608 700	6 634 125 00	866 812 50	0 00	866 812 50
14 Aug 02 19 Aug 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 DEUTSCHE BANK SECURITIES INC	- 600 000 000 112 492188	674,953 13	391 310	643 193 46	31 759 67	0 00	31 759 67
19 Aug 02 22 Aug 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2026 REG CUSIP 912810EW4 MERRILL LYNCH GOV SEC	180 000 000 109 695312	197 451 56	205 430	192 869 68	4 581 88	0 00	4 581 88
6 Sep 02 11 Sep 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2026 REG CUSIP 912810EW4 DB ALEX BROWN	170,000 000 113 515625	192 976 56	748 370	193 479 96	503 40	0 00	503 40
13 Sep 02 18 Sep 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02-15 2026 REG CUSIP 912810EW4 DEUTSCHE BANK GOVT SEC SEC INC	600 000 000 114 109375	684 656 25	3 326 090	- 682 837 82	1 818 43	0 00	1 818 43
23 Sep 02 26 Sep 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 SALOMON BROS INC	- 70,000 000 116 359375	81,451 56	479 350	79 658 97	1 792 59	0 00	1 792 59
4 Oct 02 9 Oct 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 GOLDMAN SACHS & COMPANY	- 450 000 000 115 296875	518,835 94	4 035 330	- 525 637 34	6 801 40	0 00	6 801 40
9 Oct 02 15 Oct 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 GREENWICH CAPITAL MARKETS INC	355,000 000 116 578125	413 852 34	3 530 710	410 356 12	3 496 22	0 00	3 496 22
15 Oct 02 18 Oct 02 Settled	US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 DB ALEX BROWN	265 000 000 112 847658	299 046 29	2 765 220	302 689 25	3 642 96	0 00	- 3 642 96

Investment Transaction Detail

Account number 2602473
 Account Name FREEDOM FORUM INC.-TATERS-SL
 1 JAN 02 - 31 DEC 02

Trade date Security description Shares/PAR Price Transaction amount Acquired interest Cost Market Translation Total
 Trade date Asset ID Broker/Commission Realized gain/loss

Sales

Fixed Income

18 Oct 02	US TREAS BDS DTD 02/15/1996 @ DUE	250 000 000	278 779 30	2 730 980	- 283,590 86	- 4 811 58	0 00	- 4 811 58	
21 Oct 02	02-15-2028 REG CUSIP 912810EW4 DB ALEX BROWN	111 511 78							
18 Oct 02	US TREAS BDS DTD 02/15/1996 @ DUE	185 000 000	214,659 88	2 193 750	- 219,792 39	- 5 132 43	0 00	- 5 132 43	
23 Oct 02	02 15-2028 REG CUSIP 912810EW4 GOLDMAN SACHS & COMPANY	110 082031							
1 Nov 02	US TREAS BDS DTD 02/15/1996 @ DUE	80 000 000	88 556 25	1 082 610	- 89 446 87	- 890 62	0 00	- 890 62	
6 Nov 02	02 15-2028 REG CUSIP 912810EW4 GOLDMAN SACHS & COMPANY	110 695312							
18 Nov 02	US TREAS BDS DTD 02/15/1996 @ DUE	65 000 000	72 962 50	1 038 590	- 72 638 97	323 53	0 00	323 53	
21 Nov 02	02-15-2028 REG CUSIP 912810EW4 DB ALEX BROWN	112 250000							
20 Nov 02	US TREAS BDS DTD 02/15/1996 @ DUE	700 000 000	796,414 08	11 641 310	783,871 67	12 542 39	0 00	12 542 39	
25 Nov 02	02-15-2028 REG CUSIP 912810EW4 GOLDMAN SACHS & COMPANY	113 773438							
2 Dec 02	US TREAS BDS DTD 02/15/1996 @ DUE	25 000 000	27,525 39	456 520	- 27,641 68	- 116 29	0 00	- 116 29	
5 Dec 02	02-15-2028 REG CUSIP 912810EW4 DB ALEX BROWN	110 101582							
24 Dec 02	US TREAS BDS DTD 02/15/1996 @ DUE	650 000 000	737 498 09	14 519 020	- 718 819 35	18 676 74	0 00	18 676 74	
30 Dec 02	02-15-2028 REG CUSIP 912810EW4 GOLDMAN SACHS & COMPANY	113 400936							
2 Jan 02	US TREAS BDS DTD 08/15/1993 @ 25 DUE	100 000 000	105 085 84	2 462 840	- 109 860 38	- 4 574 44	0 00	- 4 574 44	
7 Jan 02	08-15-2023 REG CUSIP 912810EQ7 DEUTSCHE BANK SECURITIES INC	105 085940							
5 Feb 02	US TREAS BDS DTD 08/15/1993 @ 25 DUE	150 000 000	162 304 69	4 509 170	- 164 071 82	- 1,767 13	0 00	- 1 767 13	
8 Feb 02	08 15-2023 REG CUSIP 912810EQ7 MERRILL LYNCH GOVERNMENT	108 203125							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC -TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	

Sales

Fixed Income

6 Mar 02 11 Mar 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 DB ALEX BROWN	100,000 000 106 281250	106 281 25	414 360	109 052 01	2 770 76	0 00	- 2 770 76
2 Apr 02 5 Apr 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 DB ALEX BROWN	- 550 000 000 102 265825	562 460 94	4 652 970	599 079 06	36 618 12	0 00	36 618 12
2 Apr 02 5 Apr 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 GREENWICH CAPITAL MARKETS INC	150 000 000 103 000000	154 500 00	1 268 990	- 161 646 87	7 146 87	0 00	- 7 146 87
16 Apr 02 19 Apr 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 MERRILL LYNCH GOV SEC	- 140 000 000 104 464843	146 250 78	1 522 790	150 724 38	4 473 60	0 00	4 473 60
1 May 02 6 May 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 MERRILL LYNCH GOV SEC	200 000 000 106 914082	213 828 13	2 762 430	214 698 55	870 42	0 00	870 42
14 May 02 17 May 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15 2023 REG CUSIP 912810EQ7 DB ALEX BROWN	- 355 000 000 103 781250	368 423 44	5 577 520	380 736 30	12 312 86	0 00	12 312 86
17 May 02 22 May 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 DB ALEX BROWN	- 320 000 000 103 578125	331,450 00	5 303 870	340 370 30	8 920 30	0 00	8 920 30
20 May 02 23 May 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 912810EQ7 DB ALEX BROWN	450,000 000 104 296875	469 335 94	7 536 260	475 178 83	5 842 89	0 00	5 842 89
23 May 02 29 May 02 Settled	US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 DB ALEX BROWN	- 290 000 000 104 812500	303 956 25	5,157 110	304 644 16	687 91	0 00	687 91

◆ Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Trade Status
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Sales

Fixed Income

Trade date	Security description	Asset ID	Broker/Commission	Trade Status	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Realized gain/loss
3 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	110 000 000	115 912 50	2 108 080	-	115 349 30	563 20	0 00	563 20
8 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	80 000 000	84 848 88	1 643 650	-	84 883 17	236 29	0 00	- 236 29
11 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	105 808593	105 808593						
14 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	115 000 000	123 948 44	2,838 260	-	124,650 74	- 702 30	0 00	- 702 30
2 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	107 781250	107 781250						
8 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	295,000 000	318 567 87	7 843 580	-	321 258 64	- 1 690 67	0 00	- 1 690 67
16 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	295,000 000	318 567 87	7 843 580	-	321 258 64	- 1 690 67	0 00	- 1 690 67
19 Jun 02	MORGAN STANLEY DEAN WITTER	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	108 328125							
22 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	315 000 000	347,533 59	8 701 660	-	343,033 02	4 500 57	0 00	4 500 57
25 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	110 328125							
29 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	940 000 000	1,031 062 50	26 616 020	-	1 003,779 18	27 283 32	0 00	27 283 32
29 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	109 687500							
30 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	3,365 000 000	3,710 964 08	95 860 670	-	3 467 601 83	243 362 23	0 00	243 362 23
25 Jun 02	US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	CUSIP 912810EQ7	Settled	-	110 281250							
20 Aug 02	US TREAS BDS 7 1/4 15/8/2022 USD1000	7 25 DUE 08-15 2022 REG	CUSIP 912810EM6	Settled	-	525,000 000	661 335 84	827 450	-	625 188 25	36 147 69	0 00	36 147 69
23 Aug 02	GREENWICH CAPITAL MARKETS INC	05-31-2004 REG	CUSIP 812828AD2	Settled	-	125 988750							
21 Aug 02	US TREAS NTS DTD 00004 & 25 DUE	05-31-2004 REG	CUSIP 812828AD2	Settled	-	785 000 000	801,773 24	6,064 450	-	801,725 67	47 57	0 00	47 57

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Fixed Income

8 Sep 02 11 Sep 02 Settled	US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 DB ALEX BROWN	715 000 000 102 226562	730 919 92	6 539 520	- 728 366 19	2 553 73	0 00	2 553 73
23 Oct 02 28 Oct 02 Settled	US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 GOLDMAN SACHS & COMPANY	- 375,000 000 101 953125	382 324 22	4 994 880	- 381 499 41	824 81	0 00	824 81
16 Dec 02 19 Dec 02 Settled	US TREAS NTS DTD 00004 3 25 DUE 05 31-2004 REG CUSIP 912828AD2 SALOMON BROS INC	- 1,420,000 000 102 250000	1 451,850 00	2 408 930	1 451 895 45	54 55	0 00	54 55
15 Mar 02 20 Mar 02 Settled	US TREAS NTS DTD 05/17/1999 5 25 DUE 05-15 2004 BEQ CUSIP 9128275F5 DB ALEX BROWN	650 000 000 103 140625	670 414 08	11 783 490	671 981 10	1 547 04	0 00	1 547 04
2 Apr 02 5 Apr 02 Settled	US TREAS NTS DTD 05/17/1999 5 25 DUE 05 15 2004 BEQ CUSIP 9128275F5 DB ALEX BROWN	- 1 510 000 000 103 011718	1 555 478 95	30 877 830	1 555 991 51	514 56	0 00	514 56
8 May 02 9 May 02 Settled	US TREAS NTS DTD 05/17/1999 5 25 DUE 05 15 2004 BEQ CUSIP 9128275F5 GREENWICH CAPITAL MARKETS INC	- 1 095 000 000 104 039062	1 139 227 73	27 790 920	1 135 823 16	3 404 57	0 00	3 404 57
8 Feb 02 13 Feb 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08 15 2009 REG CUSIP 9128275N8 GREENWICH CAPITAL MARKETS INC	- 995 000 000 107 687868	1 071 296 29	29 525 540	- 1 071,441 41	145 12	0 00	145 12
21 Aug 02 26 Aug 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08-15-2009 REG CUSIP 9128275N8 DB ALEX BROWN	- 315 000 000 112 980468	355 888 48	564 850	355 734 09	154 39	0 00	154 39
28 Aug 02 3 Sep 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08-15-2009 REG CUSIP 9128275N8 GREENWICH CAPITAL MARKETS INC	- 1,110,000 000 112 914062	1 253,346 09	3 438 590	1 251 112 70	2 233 39	0 00	2 233 39

Investment Transaction Detail

Trade date	Security description	Asset ID	Broker/Commission	Shares/PAR	Price	Transaction amount	Accrued interest	Market	Transaction	Realized gain/loss
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Sales

Fixed Income

6 Sep 02	US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG CUSIP 9128275N8		- 340 000 000	388 622 66	1,496 740	- 390 858 90	- 2 234 24	0 00	- 2,234 24
11 Sep 02	Settled				114 300781					
13 Sep 02	US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG CUSIP 9128275N8		400 000 000	459,937 50	2 217 390	458,757 72	1 179 78	0 00	1,179 78
18 Sep 02	Settled				114 884375					
19 Sep 02	US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG CUSIP 9128275N8		- 600,000 000	695,179 69	3 913 040	- 690 741 33	4 438 36	0 00	4 438 36
24 Sep 02	Settled				115 863281					
24 Sep 02	US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG CUSIP 9128275N8		- 560,000 000	654,653 13	3 928 090	- 630,015 48	24 637 67	0 00	24 637 67
27 Sep 02	Settled				116 902344					
25 Sep 02	US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG CUSIP 9128275N8		- 885 000 000	1 025 701 17	6 637 500	- 1 026 146 82	- 445 65	0 00	445 65
1 Oct 02	Settled				115 898437					
27 Sep 02	US TREAS NTS DTD 08/15/1999 & DUE	08 15 2009 REG CUSIP 9128275N8		- 425 000 000	494,477 54	3 326 090	- 492 774 26	1 703 28	0 00	1 703 28
27 Sep 02	Settled				116 347656					
30 Sep 02	US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG CUSIP 9128275N8		- 400 000 000	468 853 13	3 185 650	- 462 808 19	6,043 84	0 00	6 043 84
3 Oct 02	Settled				117 238281					
1 Oct 02	US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG CUSIP 9128275N8		- 655,000 000	762,333 01	5 339 670	- 736 692 82	25 640 19	0 00	25 640 19
4 Oct 02	Settled				116 398718					
4 Nov 02	US TREAS NTS DTD 08/15/1999 & DUE	08-15 2009 REG CUSIP 9128275N8		- 350 000 000	401 242 18	4 793 480	- 399 870 70	1 271 49	0 00	1,271 49
7 Nov 02	Settled				114 640625					

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Transaction	

Sales

Fixed Income

13 Nov 02 18 Nov 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08-15-2009 REG CUSIP 9128275N8 GOLDMAN SACHS & COMPANY	- 750 000 000 115 746094	888 095 70	11 616 850	856 587 50	11 508 20	0 00	11,508 20
14 Nov 02 19 Nov 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 LEHMAN BROTHERS COMMERCIAL PAPER	1 765 000 000 115 023437	2 030 163 67	27 626 090	2 006 673 24	23 490 43	0 00	23 490 43
11 Dec 02 16 Dec 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08 15 2009 REG CUSIP 9128275N8 DB ALEX BROWN	- 1 450,000 000 114 566406	1 681 212 89	29 078 800	1 637 690 96	23 521 83	0 00	23 521 93
12 Dec 02 17 Dec 02 Settled	US TREAS NTS DTD 08/15/1999 6 DUE 08-15 2009 REG CUSIP 9128275N8 CREDIT SUISSE FIRST BOSTON CORPORATION	- 290 000 000 114 750000	332 775 00	5 863 040	326 538 55	6 236 45	0 00	6 236 45
20 Feb 02 25 Feb 02 Settled	US TREAS NTS DTD 09/30/2001 2 75 DUE 09 30-2003 REG CUSIP 9128277D8 DB ALEX BROWN	450,000 000 100 097658	450 439 45	5,031 590	450,542 68	103 23	0 00	103 23
6 Mar 02 11 Mar 02 Settled	US TREAS NTS DTD 09/30/2001 2 75 DUE 09 30 2003 REG CUSIP 9128277D8 DB ALEX BROWN	410 000 000 99 832031	409 311 33	5 017 890	410 303 22	- 991 89	0 00	991 89
13 Mar 02 18 Mar 02 Settled	US TREAS NTS DTD 09/30/2001 2 75 DUE 08 30-2003 REG CUSIP 9128277D8 GREENWICH CAPITAL MARKETS INC	- 680 000 000 99 523437	678 759 38	8 682 140	680 176 74	3 417 36	0 00	3 417 36
15 May 02 20 May 02 Settled	US TREAS NTS 5 875 DUE 11-15 2004 BEO CUSIP 9128275S7 MERRILL LYNCH GOV SEC	- 1 180 000 000 105 207031	1 241 442 97	941 920	- 1 246 817 94	5 374 97	0 00	5 374 97
27 Jun 02 2 Jul 02 Settled	US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 MERRILL LYNCH GOV SEC	1 010 000 000 106 421875	1 074 860 94	7 739 670	1 067 316 78	7 544 16	0 00	7 544 16
8 Jul 02 11 Jul 02 Settled	US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 9128275S7 DB ALEX BROWN	- 260 000 000 108 398437	276 835 94	2,365 860	273 791 96	2 843 98	0 00	2 843 98

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
11 Jul 02 16 Jul 02 Settled	US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 9128275S7 DB ALEX BROWN	- 3,085,000 000 107 003906	3 301 070 51	30 535 630	- 3 252,618 60	48,451 91	0 00	48 451 91
14 Feb 02 20 Feb 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 GOLDMAN SACHS & COMPANY	- 545,000 000 107 605469	588 448 80	461 070	- 589 875 05	- 3 425 25	0 00	- 3 425 25
15 Feb 02 21 Feb 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 GOLDMAN SACHS & COMPANY	- 685 000 000 108 074219	740,308 40	695 410	741,383 27	- 1 074 87	0 00	- 1,074 87
8 Mar 02 11 Mar 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 GOLDMAN SACHS & COMPANY	- 130,000 000 107 308594	139,501 17	527 800	- 140 696 12	1 184 95	0 00	- 1,194 95
14 Mar 02 19 Mar 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 LEHMAN BROTHERS COMMERCIAL PAPER	- 845 000 000 105 789531	893,752 54	4 575 140	- 913,992 19	- 20 239 65	0 00	- 20 239 65
20 Mar 02 25 Mar 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 GREENWICH CAPITAL MARKETS INC	- 585 000 000 105 171875	625,772 68	3,825 590	- 643 331 60	- 17 558 94	0 00	17 558 94
25 Mar 02 28 Mar 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 MORGAN STANLEY DEAN WITTER	- 725 000 000 104 984375	781 136 72	5 028 440	- 783,761 84	- 22 625 12	0 00	- 22 625 12
5 Apr 02 10 Apr 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 GREENWICH CAPITAL MARKETS INC	- 775 000 000 108 242187	823,376 85	7 080 970	- 837 504 41	14 127 46	0 00	- 14 127 46
11 Apr 02 16 Apr 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 LEHMAN BROTHERS COMMERCIAL PAPER	525,000 000 108 382812	558,508 77	5,329 770	- 587 224 88	- 8,715 11	0 00	- 8 715 11
12 Apr 02 17 Apr 02 Settled	US TREAS NTS 6 125 DUE 08-15 2007 REG CUSIP 9128273E0 GREENWICH CAPITAL MARKETS INC	- 775,000 000 108 597656	828 131 84	7 998 880	837 303 23	- 11,171 39	0 00	- 11 171 39
12 Apr 02 17 Apr 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 GREENWICH CAPITAL MARKETS INC	- 1,025 000 000 108 684062	1,083,306 64	10 578 160	- 1 107,401 04	- 14 094 40	0 00	- 14 094 40
17 Apr 02 22 Apr 02 Settled	US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 GOLDMAN SACHS & COMPANY	- 645,000 000 106 421875	686 421 09	7 202 800	- 691 022 86	- 4,801 77	0 00	- 4 601 77

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Investment Transaction Detail

Trade date	Security description	Ass't ID	Shares/PAR	Price	Transaction amount	Principal	Accrued Interest	Cost	Market	Translation	Total
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Realized gain/loss

Account number 2602473
 Account Name FREEDOM FORUM INC.-TATERS-SL

Sales

Fixed Income

30 Apr 02	US TREAS NTS & 125 DUE 08 15 2007 REG	CUSIP 8128273E0	750,000 000	802,031 25	9 771 240	798 150 00	5 881 25	5 881 25	0 00		5 881 25
3 May 02	LEHMAN BROTHERS COMMERCIAL PAPER		106 937500								
1 May 02	US TREAS NTS & 125 DUE 08 15 2007 REG	CUSIP 8128273E0	270 000 000	289 743 75	3 654 700	285 543 20	4 200 55	4 200 55	0 00		4 200 55
6 May 02	DB ALEX BROWN		107 312500								
23 May 02	US TREAS NTS & 125 DUE 08 15-2007 REG	CUSIP 8128273E0	345 000 000	369 864 26	6 012 480	364 212 59	5 651 67	5 651 67	0 00		5 651 67
29 May 02	DB ALEX BROWN		107 207031								
23 May 02	US TREAS NTS & 125 DUE 08 15-2007 REG	CUSIP 8128273E0	385 000 000	412 250 78	6,709 580	- 405 428 92	6 821 88	6 821 88	0 00		6 821 88
29 May 02	GREENWICH CAPITAL MARKETS INC		107 078125								
31 May 02	US TREAS NTS & 125 DUE 08 15-2007 REG	CUSIP 8128273E0	1 350,000 000	1,454 203 13	25 128 040	- 1 432 821 49	21 281 64	21 281 64	0 00		21 281 64
5 Jun 02	CREDIT SUISSE FIRST BOSTON CORPORATION		107 718750								
10 Jun 02	US TREAS NTS & 125 DUE 08-15 2007 REG	CUSIP 8128273E0	690,000 000	743,367 19	13,776 170	723 709 23	19 657 96	19 657 96	0 00		19 657 96
13 Jun 02	DB ALEX BROWN		107 734375								
13 Jun 02	US TREAS NTS & 125 DUE 08 15-2007 REG	CUSIP 8128273E0	550 000 000	596 878 91	11 446 310	- 576 781 94	20 096 97	20 096 97	0 00		20 096 97
18 Jun 02	DB ALEX BROWN		108 523437								
24 Jun 02	US TREAS NTS & 125 DUE 08 15 2007 REG	CUSIP 8128273E0	470 000 000	512 887 50	10 497 100	- 492 767 97	20 118 53	20 118 53	0 00		20,119 53
27 Jun 02	DB ALEX BROWN		109 125000								
24 Jun 02	US TREAS NTS & 125 DUE 08 15 2007 REG	CUSIP 8128273E0	640 000 000	696,750 00	14 283 870	671 003 19	25 746 81	25 746 81	0 00		25 746 81
27 Jun 02	CUSIP 8128273E0										
24 Jun 02	MERRILL LYNCH GOV SEC		108 867187								
11 Jun 02	US TREAS NTS & 125 DUE 08 15 2007 REG	CUSIP 8128273E0	1,830 000 000	1 798,821 48	41 644 820	1 786 695 16	12 226 32	12 226 32	0 00		12 226 32
16 Jun 02	DB ALEX BROWN		110 363281								
11 Jun 02	US TREAS NTS & 125 DUE 08-15 2007 REG	CUSIP 9128273E0	650 000 000	717 792 97	16 606 870	- 710 063 83	7 729 14	7 729 14	0 00		7 729 14
16 Jun 02	BANK OF AMERICA BISD DEALER SAN FRAN		110 429687								
17 Jun 02	US TREAS NTS & 125 DUE 08-15 2007 REG	CUSIP 8128273E0	710,000 000	779 141 80	18 860 600	- 780 057 22	915 42	915 42	0 00		915 42
22 Jun 02	DB ALEX BROWN		109 738281								

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Fixed Income

19 Jul 02 24 Jul 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 DB ALEX BROWN	- 650,000 000 110 621093	718,037 11	17,486 710	- 714 107 08	4 930 03	0 00	4 930 03
23 Jul 02 28 Jul 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 DB ALEX BROWN	- 1,410 000 000 111 199218	1 567,908 98	38 409 840	- 1,541 892 48	28 216 50	0 00	28 216 50
24 Jul 02 29 Jul 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 DB ALEX BROWN	- 1,480 000 000 112 500000	1 665 000 00	41,067 960	1,602 866 89	62,033 11	0 00	62 033 11
25 Jul 02 30 Jul 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 DB ALEX BROWN	- 1 050 000 000 111 882812	1,174,769 53	29,313 710	- 1,135 653 37	39 116 16	0 00	39 116 16
25 Jul 02 30 Jul 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 CHASE SECURITIES INC (CSI)	- 1,000 000 000 111 582500	1 115 625 00	27,917 820	1 080,101 22	35,523 78	0 00	35,523 78
2 Aug 02 7 Aug 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 DB ALEX BROWN	- 1,250 000 000 112 386718	1 404 833 88	36,589 260	- 1,349,745 87	55 088 11	0 00	55 088 11
7 Aug 02 12 Aug 02 Settled	US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 DB ALEX BROWN	- 350,000 000 112 683593	394,392 58	10 541 090	374 200 53	20,192 05	0 00	20 192 05
16 Jan 02 22 Jan 02 Settled	US TREAS 7 NT DUE 07-15-2006 REG CUSIP 912827Y55 MERRILL LYNCH GOVERNMENT	615 000 000 111 609375	688,397 68	832 460	687 730 10	- 1,332 44	0 00	- 1 332 44
22 Jan 02 25 Jan 02 Settled	US TREAS 7 NT DUE 07-15-2006 REG CUSIP 912827Y55 DB ALEX BROWN	- 820 000 000 111 210937	911,929 69	1,585 640	- 812 220 37	- 290 68	0 00	290 68
29 Jan 02 1 Feb 02 Settled	US TREAS 7 NT DUE 07-15-2006 REG CUSIP 912827Y55 DB ALEX BROWN	- 480 000 000 110 895312	531 337 50	1 577 900	- 528,968 58	2 368 92	0 00	2,368 92
8 Feb 02 11 Feb 02 Settled	US TREAS 7 NT DUE 07 15-2006 REG CUSIP 912827Y55 LEHMAN BROTHERS COMMERCIAL PAPER	- 1 320 000 000 111 105468	1 466,592 19	6 891 710	- 1 484 919 81	1,872 38	0 00	1 872 38
8 Feb 02 13 Feb 02 Settled	US TREAS 7 NT DUE 07 15-2006 REG CUSIP 912827Y55 GREENWICH CAPITAL MARKETS INC	- 5 880,000 000 111 343750	6 547,012 50	32 973 480	- 6 405 738 19	141 274 31	0 00	141 274 31
Total United States - USD			84,279,226 02	1,015,589 890	- 82,536,605 96	1,742,620 06	0 00	1,742,620 06

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Transtation	

Sales

Fixed Income

Total government bonds 84,279,226 02 1,015,589 890 - 82,536,605 96 1,742 620 06 0 00 1,742 620 06

Government agencies

United States - USD

17 Jul 02	MFC MFS GOVT MKTS INC TR SH BEN INT	- 18 300 000	125,945 93	000	118 604 00	7 341 83	0 00	7 341 83
22 Jul 02	CUSIP 552939100							
Settled	LYNCH JONES & RYAN / 688 25	6 920000						
	OTHER CHARGES 3 82							

11 Sep 02	MFC MFS GOVT MKTS INC TR SH BEN INT	- 34 200 000	239 529 55	000	219 855 00	19 574 55	0 00	19 574 55
16 Sep 02	CUSIP 552939100							
Settled	LYNCH JONES & RYAN / 1 282 50	7 041500						
	OTHER CHARGES 7 25							

Total United States USD 365,475 48 000 - 338,559 00 26,916 48 0 00 26,916 48

Total government agencies 365,475 48 000 - 338,559 00 26 916 48 0 00 26,916 48

Corporate bonds

United States - USD

16 Jul 02	ALCOA INC BD 8 DUE	- 1 500,000 000	1,551 045 00	1 000 000	1 499 685 00	51 360 00	0 00	51 360 00
19 Jul 02	01 15-2012/01 14 2012BEO							
Settled	CUSIP 013817AF8	103 403000						
	MORGAN STANLEY & CO INC							

13 Sep 02	AMERN GEN FIN CORP MEDIUM TERM SR NTS	- 750,000 000	788 750 00	18 726 560	748 842 41	49 907 59	0 00	49 907 59
18 Sep 02	TRANCHE # TR 00387 5 875 DUE 07-14 2006							
Settled	CUSIP 02635PRG0	106 500000						
	MORGAN STANLEY & CO INC							

25 Sep 02	BELLSOUTH CAP FDG CORP 7 75 DUE	1,680 000 000	1 948 924 90	16 371 880	1 838 018 55	110,906 35	0 00	110 906 35
30 Sep 02	02 15 2010 BEO							
Settled	CUSIP 079857AG3	115 321000						
	UBS WARBURG LLC							

14 Nov 02	BK NY INC 6 5 DUE 12 01-2003 REG	- 910 000 000	955 372 60	27 603 330	918 105 02	37 267 58	0 00	37 267 58
19 Nov 02	CUSIP 064057AN2							
Settled	GOLDMAN SACHS & COMPANY	104 986000						

6 Nov 02	BRISTOL MYERS SQUIBB CO NT 5 75 DUE	1 500 000 000	1 579 500 00	9 822 920	1 532 608 88	46 891 12	0 00	46,891 12
12 Nov 02	10 01 2011 BEO							
Settled	CUSIP 110122AG3	105 300000						
	MERRILL LYNCH PIERCE FENNER & SMITH							

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
28 Oct 02 31 Oct 02 Settled	COORS BREWING CO SR NT 8 375 DUE 05-15-2012 BEO CUSIP 21701RAB4 MORGAN STANLEY & CO INC	- 500 000 000 109 898000	549 490 00	15,406 250	- 488 051 66	51 438 34	0 00	51 438 34
18 Apr 02 19 Apr 02 Settled	ERP OPER LTD PARTNERSHIP DUE 04-13 2015/04-13-2005 REG PUT CUSIP 28884AAH6 ADVEST INC	- 225,000 000 102 953000	231 844 25	248 630	223 467 75	8 176 50	0 00	8 176 50
27 Aug 02 30 Aug 02 Settled	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00443 7 375 1-19-10 BEO CUSIP 36862GUL6 MORGAN STANLEY & CO INC	- 2,000 000 000 113 230000	2,284,600 00	16 798 610	2 183 843 40	80,756 60	0 00	80 756 60
17 Jul 02 22 Jul 02 Settled	GEN MTRS ACCEP CORP GM 8 DUE 11-01 2031 BEO CUSIP 370425RZ5 MORGAN STANLEY & CO INC	350,000 000 99 924000	349,734 00	6 300 000	- 345,607 50	4 126 50	0 00	4,126 50
22 Aug 02 27 Aug 02 Settled	GEN MTRS ACCEP CORP GM 8 DUE 11-01-2031 BEO CUSIP 370425RZ5 DEUTSCHE BANK SECURITIES INC	- 375,000 000 104 578000	392,160 00	9 668 670	- 374 673 75	17 486 25	0 00	17 486 25
5 Feb 02 8 Feb 02 Settled	HSEHD FIN CORP NT 8 5 DUE 11 15-2008 BEO CUSIP 441812GD0 GOLDMAN SACHS & COMPANY	- 1,200,000 000 97 008000	1,164 098 00	17,983 330	- 1,208,383 48	- 42 287 48	0 00	- 42 287 48
5 Mar 02 8 Mar 02 Settled	INTL LEASE FIN CORP INTL LEASE 5 75 DUE 02 15-2007 BEO CUSIP 459745EY7 DEUTSCHE BANK SECURITIES INC	- 650 000 000 99 726000	648 219 00	1 868 750	845 404 50	2,814 50	0 00	2 814 50
9 Jul 02 12 Jul 02 Settled	LOWES COS INC 8 25 DUE 08-01 2010 BEO CUSIP 548661CA3 UBS WARBURG LLC	- 1,535,000 000 118 488000	1 789,244 30	14 422 600	- 1 692,278 67	95,965 63	0 00	95 965 63
9 Apr 02 12 Apr 02 Settled	MCI COMMUNICATIONS CORP 8 5 DUE 04-15-2010 REG BD IN DEFAULT CUSIP 552873AW5 GOLDMAN SACHS & COMPANY	- 185,000 000 76 168000	140 947 80	5 912 290	- 173 553 34	- 32 605 54	0 00	- 32,605 54
23 Apr 02 28 Apr 02 Settled	MCI COMMUNICATIONS CORP 6 5 DUE 04-15-2010 REG BD IN DEFAULT CUSIP 552873AW5 GOLDMAN SACHS & COMPANY	- 275 000 000 53 000000	145,750 00	548 180	- 258 044 98	- 112 294 98	0 00	112 294 98

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Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			Total
Settle date	Asset ID	Price	Principal	Accrued interest	Cost	Market	Translation	
Trade Status	Broker/Commission							

Sales

Fixed Income

29 Jan 02 1 Feb 02 Settled	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY 7 85 DUE 05-30 2003 CUSIP 59018S6Z2 MERRILL LYNCH PIERCE FENNER & SMITH	500 000 000 106 509000	532 545 00	6 650 690	- 500 000 00	32 545 00	0 00	32 545 00
19 Mar 02 22 Mar 02 Settled	MFC ABERDEEN ASIA-PAC INC FD CUSIP 003009107 LYNCH JONES & RYAN / 1 125 00 OTHER CHARGES 1 90	- 30 000 000 4 219800	125 467 10	000	119 145 00	6 322 10	0 00	6 322 10
24 Apr 02 29 Apr 02 Settled	MFC ABERDEEN ASIA PAC INC FD CUSIP 003009107 LYNCH JONES & RYAN / 375 00 OTHER CHARGES 1 33	10 000 000 4 386700	43 490 67	000	39 595 00	3 895 67	0 00	3 895 67
16 May 02 21 May 02 Settled	MFC ABERDEEN ASIA PAC INC FD CUSIP 003009107 LYNCH JONES & RYAN / 375 00 OTHER CHARGES 1 36	10 000 000 4 500300	44 626 64	000	39 493 50	5 133 14	0 00	5 133 14
20 May 02 23 May 02 Settled	MFC ABERDEEN ASIA PAC INC FD CUSIP 003009107 LYNCH JONES & RYAN / 375 00 OTHER CHARGES 1 38	10 000 000 4 568800	45 311 62	000	39 392 00	5 919 62	0 00	5 919 62
11 Apr 02 16 Apr 02 Settled	MFC ABERDEEN GLOBAL INC FD CUSIP 003013109 LYNCH JONES & RYAN / 153 75 OTHER CHARGES 1 08	- 4 100 000 8 750000	35,720 17	000	38 365 75	- 2 645 58	0 00	2 645 58
6 May 02 9 May 02 Settled	MFC ABERDEEN GLOBAL INC FD CUSIP 003013109 LYNCH JONES & RYAN / 232 50 OTHER CHARGES 1 69	- 6 200 000 9 021900	55 701 59	000	- 57 704 00	2 002 41	0 00	2 002 41
3 Dec 02 3 Dec 02 Settled	MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108	- 276 000 000 0 000000	2 771 523 00	000	2 045 970 36	725 552 64	0 00	725 552 64
7 May 02 10 May 02 Settled	NATL CY CORP 7 2 DUE 05 15 2005 REG CUSIP 635405AH6 BEAR STEARNS SECURITIES CORP	1 100 000 000 107 612000	1 183 732 00	38 500 000	1,131 134 42	52 597 58	0 00	52 597 58
19 Nov 02 22 Nov 02 Settled	PROGRESS ENERGY INC SR NT 7 75 DUE 03 01 2031 BEO CUSIP 743263AE5 MORGAN STANLEY & CO INC	300 000 000 111 004000	333 012 00	5 231 250	266 529 36	66 482 64	0 00	66 482 64

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
30 Sep 02 30 Sep 02 Settled	SEARS ROEBUCK ACCEP CORP TRANCHE # TR 00138 SER 3 8 99 MTN DUE 09 30-2002 BEO CUSIP 81240QFT4	- 700 000 000 0 000000	700,000 00	000	- 700 000 00	0 00	0 00	0 00
14 Jun 02 19 Jun 02 Settled	SPRINT CAP CORP SPRINT CAP CORP 8 875 DUE 11-15-2028 BEO CUSIP 852060AD4 CREDIT SUISSE FIRST BOSTON CORPORATION	- 200,000 000 74 280000	148 580 00	1 298 810	176 162 41	- 27,602 41	0 00	27 602 41
15 Aug 02 15 Aug 02 Settled	SUN MICROSYSTEMS INC SR NT 7 DUE 08 15-2002 BEO CUSIP 868810AC8	- 1,000,000 000 0 000000	1,000,000 00	000	- 899,800 00	200 00	0 00	200 00
28 Jan 02 31 Jan 02 Settled	WORLDCOM INC GA NT 6 85 DUE 08 15-2028 BEO IN DEFAULT CUSIP 98155KAJ1 UBS WARBURG LLC	- 300 000 000 89 407000	268,221 00	9 814 170	- 268 439 93	- 218 93	0 00	- 218 93
29 Jan 02 1 Feb 02 Settled	WORLDCOM INC GA NT 6 95 DUE 08 15-2028 BEO IN DEFAULT CUSIP 98155KAJ1 DEUTSCHE BANK SECURITIES INC	- 120 000 000 88 527000	106,232 40	3 845 870	- 107 378 35	- 1 143 95	0 00	- 1 143 85
Total United States - USD			21,902,621 04	227,818 390	- 20,667,676 95	1,234,944 09	0 00	1,234,944 09
Total corporate bonds			21,902,621 04	227,818 390	- 20,667,676 95	1,234,944 09	0 00	1,234,944 09
Government mortgage backed securities								
United States - USD								
6 Feb 01 12 Feb 01 Pending	REVERSAL ##FNMA TBA POOL 7 5 30YR FEB SEE SEC# 3331739 CUSIP 01F072821 LEHMAN BROTHERS COMMERCIAL PAPER	455,000 000 102 078125	- 464 455 47	-1 042 710-	483 531 25	- 924 22	0 00	- 924 22
6 Feb 01 15 Feb 01 Pending	##FNMA TBA POOL 7 5 30YR FEB SEE SEC# 3331739 CUSIP 01F072821 LEHMAN BROTHERS INC	- 455 000 000 102 078125	464,455 47	1 042 710	483 525 63	928 84	0 00	829 84
8 Feb 01 12 Feb 01 Pending	REVERSAL ##FNMA TBA POOL 7 5 30YR FEB SEE SEC# 3331739 CUSIP 01F072821 PAINE WEBBER INC	1 740 000 000 101 937500	- 1 773,712 50	-3 987 500-	1 778 062 50	4 350 00	0 00	4 350 00

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Fixed Income

8 Feb 01 12 Feb 01 Pending	##FNMA TBA POOL 7 5 30YR FEB SEE SEC# 3331739 CUSIP 01F072621 UBS WARBURG LLC	- 1 740 000 000 101 937500	1 773 712 50	3 987 500	- 1 778,032 36	4 319 86	0 00	4 319 86
29 May 01 13 Jun 01 Pending	REVERSAL ##FNMA 30 YR PASS-THROUGHS 7 5 30 YEARS SETTLES JUN CUSIP 01F072662 LEHMAN BROTHERS COMMERCIAL PAPER	1 430 000 000 101 937500	1 457 706 25	3 575 000	1 464,856 25	7 150 00	0 00	7 150 00
29 May 01 13 Jun 01 Pending	##FNMA 30 YR PASS-THROUGHS 7 5 30 YEARS SETTLES JUN CUSIP 01F072662 LEHMAN BROTHERS INC	1 430 000 000 101 937500	1 457 706 25	3 575 000	1 464 839 18	7 132 93	0 00	7 132 93
25 Sep 02 15 Oct 02 Settled	FHLMC GOLD C0-1283 5 5 11 01-2031 CUSIP 31292HM84 PAINE WEBBER INC	660 713 450 100 992188	667 268 97	1 413 190	626 645 40	40 623 57	0 00	40 623 57
23 Oct 02 23 Oct 02 Settled	FHLMC GOLD C0 1283 5 5 11 01-2031 CUSIP 31292HM84	0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
25 Sep 02 15 Oct 02 Settled	FHLMC GOLD C0-1333 5 5 02-01-2032 CUSIP 31282HPS7 PAINE WEBBER INC	669 555 060 100 892188	676 198 30	1,432 100	642 564 04	33 634 26	0 00	33 634 26
7 Mar 02 13 Mar 02 Settled	FHLMC GOLD C6 2416 6 12 01-2031 CUSIP 31287MVH0 DB ALEX BROWN	298 930 260 98 171875	293 465 44	597 860	- 291 270 17	2 195 27	0 00	2 195 27
8 Mar 02 13 Mar 02 Settled	FHLMC GOLD C6 2416 6 12 01 2031 CUSIP 31287MVH0 LEHMAN BROTHERS INC	453 377 560 97 765625	443 247 41	906 760	441 759 77	1 487 64	0 00	1 487 64
6 Sep 02 16 Sep 02 Settled	FHLMC GOLD C6-2443 5 5 01 01 2032 CUSIP 31287MWC0 PAINE WEBBER INC	681 299 040 100 296875	683 321 65	1 561 310	- 645 317 93	38 003 72	0 00	38 003 72
8 Oct 02 8 Oct 02 Settled	FHLMC GOLD C6-2443 5 5 01-01 2032 CUSIP 31287MWC0	0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
7 Mar 02 13 Mar 02 Settled	FHLMC GOLD C6-2758 8 01 01-2032 CUSIP 31287NB31 DB ALEX BROWN OTHER CHARGES 01	- 314 280 730 98 171875	308 535 29	628 560	306 129 07	2 406 22	0 00	2,406 22

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
1 Feb 02 25 Feb 02 Settled	FHLMC GOLD M8-0713 5 5 01-01-2009 CUSIP 31282RYJ7 CHASE MANHATTAN BANK N A	- 1 108 882 340 100 171875	1 110 788 23	4 065 900	1 119 624 84	- 8 838 41	0 00	8 838 41
18 Oct 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R0528B8 BEAR, STEARNS SECURITIES CORP	- 5,035 000 000 99 875000	5 028 708 25	10,000 070	- 5 068 488 75	- 37 782 50	0 00	- 37 782 50
18 Oct 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R0528B8 CREDIT SUISSE FIRST BOSTON CORPORATION	- 980 000 000 99 750000	977 550 00	1,948 390	- 989 800 00	- 12,250 00	0 00	- 12 250 00
5 Nov 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R0528B8 GREENWICH CAPITAL MARKETS INC	- 1,420,000 000 100 840625	1,429,098 88	2 820 280	- 1 427,239 08	1 857 82	0 00	1 857 82
5 Nov 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11 15 2029 CUSIP 02R0528B8 DONALDSON AND COMPANY INC	- 3 450 000 000 100 840624	3 472 101 58	6 852 080	3,468,823 44	3,478 12	0 00	3 478 12
6 Nov 02 14 Nov 02 Settled	FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R0528B8 SALOMON BROS INC	- 1 160,000 000 100 582500	1,188,525 00	2,303 890	- 1,187 088 75	- 543 75	0 00	- 543 75
1 Mar 02 13 Mar 02 Settled	FHLMC GOLD TBA POOL #9999999 8 03-15-2030 CUSIP 02R080838 MORGAN STANLEY & CO INC	- 1,515,000 000 99 171875	1,502,453 81	3,030 000	- 1,498 082 50	6 391 41	0 00	6,391 41
6 May 02 13 May 02 Settled	FHLMC GOLD TBA POOL 8 30YR MAY CUSIP 02R060854 DONALDSON AND COMPANY INC	- 535 000 000 98 988280	528 587 30	1,070 000	- 528,524 81	62 89	0 00	62 89
6 May 02 13 May 02 Settled	FHLMC GOLD TBA POOL 8 30YR MAY CUSIP 02R060854 MORGAN STANLEY & CO INC	- 1 515 000 000 99 082031	1,501,092 77	3 030 000	- 1,475 704 89	25,388 08	0 00	25 388 08
30 Jul 02 18 Sep 02 Settled	FHLMC GOLD TBA 999999 5 5 09-15-2029 CUSIP 02R052893 DONALDSON AND COMPANY INC	- 1,410 000 000 100 187500	1 412 843 75	3,231 250	1,375 190 63	37,453 12	0 00	37,453 12

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	

Sales

Fixed Income

19 Jul 02 24 Jul 02 Settled	FHLMC MULTICLASS FHR 2427 LB 6 MAT 3/1/32 6 11 15 2014 CUSIP 31339W4X1 SALOMON BROS INC	705 000 000 104 226562	734 797 27	2 702 500	720 346 34	14 450 93	0 00	14 450 93
5 Aug 02 30 Aug 02 Settled	FHLMC MULTICLASS PREASSIGN 00784 6 01 15 2026 CUSIP 31392T2R7 MORGAN STANLEY & CO INC	- 1,980 000 000 104 484375	2,068 790 63	9 570 000	2 055 178 13	13 612 50	0 00	13 612 50
6 Sep 02 13 Sep 02 Settled	FHLMC MULTICLASS PREASSIGN 00784 6 01 15 2026 CUSIP 31392T2R7 PAINE WEBBER INC	1,940 000 000 104 503908	2,027 375 78	3 233 330	2 013 573 52	13,802 26	0 00	13 802 26
20 Feb 02 25 Feb 02 Settled	FHLMC MULTICLASS SER 1347 CL 1347-1 8 08 15-2022 CUSIP 312911PN4 DONALDSON AND COMPANY INC	- 835 000 000 108 375000	688 181 25	3,386 670	677 237 46	10,943 79	0 00	10 943 79
15 Mar 02 20 Mar 02 Settled	FHLMC MULTICLASS SER 1727 CL 1727 G 8 5 02-15-2023 CUSIP 3133T5LJ0 MORGAN STANLEY & CO INC	670 000 000 103 859375	695 857 81	2 298 470	699 046 23	- 3 188 42	0 00	3 188 42
3 Dec 02 6 Dec 02 Settled	FHLMC MULTICLASS SER 2341 CL PB 8 5 12 15 2024 CUSIP 313398C72 AMHERST CAPITAL	1 320 000 000 102 750000	1 356 300 00	1 191 670	1 372 641 19	18 341 19	0 00	18 341 19
18 Oct 02 22 Oct 02 Settled	FHLMC MULTICLASS SER 2389 CLASS-CD 8 03 15-2018 CUSIP 31339MDH8 FIRST TENNESSEE BANK N A	- 665 000 000 108 250000	708,562 50	2 327 500	680 329 95	26 232 55	0 00	26 232 55
23 Sep 02 26 Sep 02 Settled	FHLMC MULTICLASS SER 2427 CL GH 5 5 05 15-2021 CUSIP 31339W2U9 PAINE WEBBER INC	1 360 000 000 103 484375	1 407,387 50	5 194 440	1 391 734 40	15 653 10	0 00	15 653 10
9 Jul 02 12 Jul 02 Settled	FHLMC MULTICLASS SER 2444 CL PG 8 5 12 15 2030 CUSIP 31392KUT1 LEHMAN BROTHERS INC	860,000 000 102 406250	880 693 75	1 708 060	862 112 54	18 581 21	0 00	18 581 21

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Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Sales

Fixed Income

10 Jul 02 18 Jul 02 Settled	FHLMC MULTICLASS SER 2448 CL QM 6 5 05-15-2031 CUSIP 31392M4W9 MORGAN STANLEY & CO INC	- 495 000 000 103 054687	510,120 70	1 251 250	- 500,868 69	8 252 01	0 00	8 252 01
10 Jun 02 13 Jun 02 Settled	FHLMC MULTICLASS SER 2448 CL QP 0 12-31-2040 CUSIP 31392KZZ2 PAINE WEBBER INC	- 685 000 000 103 953125	712,078 91	1 484 170	- 709,724 22	2 354 69	0 00	2,354 69
9 Jul 02 12 Jul 02 Settled	FHLMC MULTICLASS SER 2454 CL BE 6 5 10-15-2030 CUSIP 31392KCM6 LEHMAN BROTHERS INC	- 830,000 000 102 468750	850,490 83	1,848 470	- 848,329 88	4 160 77	0 00	4,160 77
8 Sep 02 11 Sep 02 Settled	FHLMC MULTICLASS SER 2468 CL PC 6 07-15-2026 CUSIP 31392RQ20 PAINE WEBBER INC	- 1 585 000 000 104 453125	1 855 582 03	2,641 870	- 1 648,878 89	8 705 04	0 00	8 705 04
5 Nov 02 8 Nov 02 Settled	FHLMC MULTICLASS SER 2471 CL EH 6 02-15-2031 CUSIP 31392R4A6 CREDIT SUISSE FIRST BOSTON CORPORATION	- 1 455 000 000 102 531250	1,491,829 89	1 697 500	- 1,459,546 88	32 282 81	0 00	32 282 81
8 Oct 02 11 Oct 02 Settled	FHLMC MULTICLASS SER 2480 CL PC 6 10-15-2026 REG CUSIP 31392TFM4 PAINE WEBBER INC	- 2,590 000 000 104 937500	2 717 881 25	4 316 870	- 2 706 208 38	11 872 89	0 00	11,872 89
27 Aug 02 3 Sep 02 Settled	FHLMC MULTICLASS SER 2484 CL PB 6 12-15-2025 CUSIP 31392PSL0 MORGAN STANLEY & CO INC	- 2 375,000 000 104 078125	2,471 855 47	11 479 170	- 2,462,074 49	8,780 98	0 00	8,780 98
2 Aug 02 7 Aug 02 Settled	FHLMC MULTICLASS SER 2484 CL PD 6 01-15-2031 CUSIP 31392PS30 PAINE WEBBER INC	- 1,740 000 000 101 531250	1 768 843 75	1 740 000	1 747,335 87	19,307 88	0 00	19 307 88
4 Sep 02 9 Sep 02 Settled	FHLMC MULTICLASS SER 2489 CL PD 6 02-15-2031 REG CUSIP 31392RYW5 PAINE WEBBER INC	- 1 070 000 000 102 722658	1 099,132 42	1,428 870	- 1 088,379 50	12 752 92	0 00	12,752 92

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss		
			Principal	Accrued Interest	Cost	Market	Transtation

Sales

Fixed Income

7 Nov 02 13 Nov 02 Settled	FHLMC MULTICLASS SER 2500 CL PE 8 06 15 2031 CUSIP 31392UW59 PAINE WEBBER INC	810 000 000 103 750000	840 375 00	1,020 000	- 822 529 69	17 845 31	0 00	17 845 31
14 Nov 02 29 Nov 02 Settled	FHLMC MULTICLASS SER 2521 CL PD 5 5 05-15-2026 CUSIP 31392XH50 LEHMAN BROTHERS INC	1,425 000 000 103 906250	1 480 664 06	6 095 830	1 465 968 75	14 695 31	0 00	14 695 31
19 Nov 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12-13 2029 CUSIP 02R0526C6 DONALDSON AND COMPANY INC	920 000 000 101 117188	930 278 13	1 546 110	829 433 60	844 53	0 00	844 53
2 Dec 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12 13-2029 CUSIP 02R0526C6 DONALDSON AND COMPANY INC	1 135,000 000 100 195312	1,137 218 80	1 907 430	1 138 183 03	966 23	0 00	966 23
3 Dec 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12 13 2029 CUSIP 02R0526C6 BEAR, STEARNS SECURITIES CORP	- 5 035 000 000 100 414062	5 055,848 05	8 461 600	5 040 028 68	15 819 37	0 00	15 819 37
4 Dec 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12-13 2029 CUSIP 02R0526C6 DONALDSON AND COMPANY INC	20 000 000 100 515650	20 103 13	33 610	19 893 75	209 38	0 00	209 38
4 Dec 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12 13-2029 CUSIP 02R0526C6 DONALDSON AND COMPANY INC	20 000 000 100 515650	20 103 13	33 610	19 893 75	209 38	0 00	209 38
4 Dec 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12 13 2029 CUSIP 02R0526C6 DONALDSON AND COMPANY INC	1,395 000 000 100 515625	1 402 192 97	2 344 380	1 387 589 06	14 603 91	0 00	14 603 91
5 Dec 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12 13 2029 CUSIP 02R0526C6 CREDIT SUISSE FIRST BOSTON CORPORATION	2,015 000 000 100 703125	2 029 167 97	3,386 320	- 2 004 295 32	24 872 65	0 00	24 872 65

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			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
10 Dec 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12-13-2029 CUSIP 02R0528C8 DONALDSON AND COMPANY INC	- 595,000 000	602,065 63	999 930	- 591 839 06	10,226 57	0 00	10,226 57
10 Dec 02 12 Dec 02 Settled	FHLMC TBA GOLD POOL #9999999 5 5 12-13-2029 CUSIP 02R0528C8 SALOMON BROS INC	- 1 160,000 000	1 173 775 00	1 949 440	1 152 612 50	21,162 50	0 00	21,162 50
3 Sep 02 17 Sep 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 30 YEARSSETTLES SEP CUSIP 02R060698 CREDIT SUISSE FIRST BOSTON CORPORATION	- 1,980 000 000	2 027 025 00	4 950 000	- 1 997 843 75	29,081 25	0 00	29 081 25
30 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES AUG CUSIP 02R052885 DONALDSON AND COMPANY INC	- 1 410,000 000	1 381 359 38	2 800 420	- 1 393 917 19	- 12 557 81	0 00	- 12 557 81
24 Sep 02 15 Oct 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT CUSIP 02R0528A0 BEAR, STEARNS, SECURITIES CORP	- 5 035 000 000	5 087,906 84	10,769 310	5 031 853 13	58 053 71	0 00	56 053 71
28 Sep 02 15 Oct 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT CUSIP 02R0528A0 DONALDSON AND COMPANY INC	- 2 105 000 000	2 118 511 72	4 502 360	2 100 389 06	16 122 66	0 00	16,122 66
4 Apr 02 11 Apr 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 8 30 YEARS SETTLES APR CUSIP 02R060647 MORGAN STANLEY & CO INC OTHER CHARGES 01	- 1,515 000 000	1 481 800 20	2 525 000	1 515 000 00	- 33 198 80	0 00	33 198 80
1 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 8 30 YEARS SETTLES AUG CUSIP 02R060688 MORGAN STANLEY & CO INC	- 1 515,000 000	1,522,338 28	3 282 500	- 1 507 425 00	14 913 28	0 00	14 913 28
8 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 8 30 YEARS SETTLES AUG CUSIP 02R060688 CREDIT SUISSE FIRST BOSTON CORPORATION	- 1 980 000 000	2 006,451 56	4 290 000	- 2 000 417 76	6 033 80	0 00	6,033 80

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Investment Transaction Detail

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			Principal	Accrued interest		Market	Translation	Total

Sales

Fixed Income

12 Jul 02 15 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 LEHMAN BROTHERS INC	785,000 000 100 375000	787 943 75	1 700 830	793 095 71	5 151 96	0 00	5 151 96
12 Jul 02 15 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 LEHMAN BROTHERS INC	- 860,000 000 100 375000	883 225 00	1 883 330	867 269 62	4 044 62	0 00	4 044 62
15 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 MORGAN STANLEY & CO INC	- 475,000 000 100 484374	477,300 78	1 029 170	475 640 75	1 660 03	0 00	1 660 03
16 Jul 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 CREDIT SUISSE FIRST BOSTON CORPORATION	2 005 000 000 100 218750	2 009 385 94	4 344 170	2 000 562 50	8 823 44	0 00	8 823 44
5 Aug 02 14 Aug 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 DONALDSON AND COMPANY INC	- 3,310 000 000 101 558593	3 381 589 45	7 171 670	3 297 630 60	63 958 85	0 00	63 958 85
11 Dec 01 13 Dec 01 Pending	REVERSAL FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES DEC CUSIP 02R0606C9	1 515 000 000 97 781250	1 481 385 94	3 030 000	1 521 628 13	40 242 19	0 00	40 242 19
11 Dec 01 13 Dec 01 Pending	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES DEC CUSIP 02R0606C9	- 1,515,000,000 97 781250	1 481 385 94	3 030 000	1 521 620 23	40 234 29	0 00	40 234 29
8 Feb 02 13 Feb 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES FEB CUSIP 02R060621 MORGAN STANLEY & CO INC	- 1 515 000 000 99 125000	1 501 743 75	3 030 000	1 481 385 94	20 357 81	0 00	20 357 81
9 Jan 02 14 Jan 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JAN CUSIP 02R060613 MORGAN STANLEY & CO INC	1,515 000 000 98 167968	1,487 244 73	3 282 500	1 474 284 38	12,960 35	0 00	12 960 35
10 Jun 02 29 Jul 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 CREDIT SUISSE FIRST BOSTON CORPORATION	690 000 000 99 890624	689 245 31	1 610 000	687 951 30	1 293 92	0 00	1 293 92

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			Principal	Accrued Interest	Cost	Market	Transtation	
Sales								
Fixed Income								
20 Jun 02 29 Jul 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060870 CREDIT SUISSE FIRST BOSTON CORPORATION	- 100,000 000 98 890630	88,890 63	233 330	- 99 703 10	187 53	0 00	187 53
1 Jul 02 15 Jul 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060870 MORGAN STANLEY & CO INC	- 1 515 000 000 89 890825	1 513 342 97	3 535 000	1 495 115 63	18 227 34	0 00	18 227 34
8 Jul 02 29 Jul 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060870 CREDIT SUISSE FIRST BOSTON CORPORATION	- 3 985,000 000 100 023437	3 985,933 98	9 298 330	- 3 960 417 39	25,518 59	0 00	25 518 59
22 May 02 13 Jun 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUN CUSIP 02R060862 DONALDSON AND COMPANY INC	- 535 000 000 98 937500	529 315 63	1,070 000	527,643 75	1,671 88	0 00	1,671 88
10 Jun 02 13 Jun 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUN CUSIP 02R060862 MORGAN STANLEY & CO INC	- 1 515 000 000 89 070312	1,500,915 23	3,030 000	- 1,495 589 08	5 328 17	0 00	5 326 17
8 Oct 02 22 Nov 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES NOV CUSIP 02R0608B1 CREDIT SUISSE FIRST BOSTON CORPORATION	- 1,880 000 000 102 656250	2 032,593 75	4 290 000	2 027 025 00	5 568 75	0 00	5 568 75
2 Oct 02 22 Oct 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES OCT CUSIP 02R0608A3 CREDIT SUISSE FIRST BOSTON CORPORATION	- 1 880 000 000 102 687500	2,033,212 50	4 620 000	- 2,018 362 50	14 850 00	0 00	14 850 00
30 Oct 02 22 Nov 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 5 30 YEARS SETTLES NOV CUSIP 02R0626B7 CREDIT SUISSE FIRST BOSTON CORPORATION	- 880,000 000 103 601562	1 015,295 31	2 300 280	- 1 014 759 38	535 93	0 00	535 93
30 Oct 02 14 Nov 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 5 30 YEARS SETTLES NOV CUSIP 02R0626B7 GREENWICH CAPITAL MARKETS INC	- 1 420 000 000 103 601563	1 471 142 18	3 333 060	1 470 809 38	332 81	0 00	332 81

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total

Sales

Fixed Income

30 Oct 02 27 Nov 02 Settled	FHLMC 30 YR GOLD PARTN CTF (PC) 6 5 30 YEARS SETTLES NOV CUSIP 02R0628B7 SALOMON BROS INC	- 1 160 000 000 103 601562	1 201 778 13	2 722 780	- 1 200 962 50	815 63	0 00	815 63
4 Feb 02 19 Feb 02 Settled	FNMA CMO SER 2001 71 CL QD 6 04-25-2015 CUSIP 31392AXQ8 FIRST TENNESSEE BANK N A	700 000 000 100 843750	705 806 25	2 100 000	- 699 398 44	6 507 81	0 00	6 507 81
8 Nov 02 14 Nov 02 Settled	FNMA POOL # 0254447 8 DUE 09 01-2032 REG CUSIP 31371KTC5 PAINE WEBBER INC	- 225 187 130 103 078125	232 118 68	487 910	231 485 33	633 35	0 00	633 35
29 Nov 02 29 Nov 02 Settled	FNMA POOL # 0254447 8 DUE 09 01-2032 REG CUSIP 31371KTC5	- 0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
8 Feb 02 19 Feb 02 Settled	FNMA POOL # 0550997 7 5 DUE 08-01-2015 REG CUSIP 31385SDA3 BANK OF AMERICA OTHER CHARGES 01	364 658 750 105 250000	383 801 23	1 387 460	374,855 75	8 945 48	0 00	8 945 48
8 Feb 02 19 Feb 02 Settled	FNMA POOL # 0571781 7 5 DUE 01 01-2016 REG CUSIP 31386SF85 BANK OF AMERICA	875,977 880 105 250000	921 966 72	3 284 920	- 909 648 28	12 318 44	0 00	12 318 44
28 Feb 02 28 Feb 02 Settled	FNMA POOL # 0571781 7 5 DUE 01 01-2016 REG CUSIP 31386SF85	0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
23 Jan 02 19 Feb 02 Settled	FNMA POOL # 0609070 6 DUE 09 01-2016 REG CUSIP 31388MT32 UBS WARBURG LLC	625 388 020 100 515625	628 612 68	1 876 160	625,485 74	3 126 94	0 00	3 126 94
13 Mar 02 18 Mar 02 Settled	FNMA POOL # 0609070 8 DUE 09 01-2016 REG CUSIP 31388MT32 MERRILL LYNCH GOV SEC	872 242 840 100 265625	874 028 59	1 904 690	672 347 98	1 680 61	0 00	1 680 61
10 Jan 02 29 Jan 02 Settled	FNMA POOL # 0611007 5 5 DUE 12 01 2016 REG CUSIP 31388PYC9	687 105 070 99 125000	681 092 90	1 879 590	681 737 06	644 16	0 00	644 16
13 Aug 02 19 Aug 02 Settled	FNMA POOL # 0814254 5 5 DUE 12 01-2016 REG CUSIP 31388TMB6 CREDIT SUISSE FIRST BOSTON CORPORATION	368 444 630 102 117186	376 245 28	1 013 220	- 361 766 52	14 478 77	0 00	14 478 77

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1 JAN 02 - 31 DEC 02

Account number 2602473
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Transaction	Total

Sales

Fixed Income

23 Aug 02 16 Sep 02 Settled	FNMA POOL # 535650 8 DUE 11 01 2030 REG CUSIP 31384WBT8 GOLDMAN SACHS & COMPANY	- 322 876 410 107 500000	346 877 14	1 075 590	- 332 255 89	14 621 25	0 00	14 621 25
1 Feb 02 14 Feb 02 Settled	FNMA POOL # 535998 7 5 DUE 06-01-2031 REG CUSIP 31384WNM8 BANC AMERICA SECUR MONTGOMERY DIV	- 784 237 970 103 937500	815 117 34	1 960 590	819 651 22	4 533 88	0 00	4 533 88
3 Jun 02 13 Jun 02 Settled	FNMA POOL # 535996 7 5 DUE 06 01-2031 REG CUSIP 31384WNM8 CHASE SECURITIES INC (CSI)	- 601 587 120 104 093750	626 193 77	1 503 920	627 321 71	1 127 84	0 00	1 127 94
3 Jan 02 14 Jan 02 Settled	FNMA POOL # 537269 7 5 DUE 05 01 2030 REG CUSIP 31384X2A5 CHASE SECURITIES INC (CSI)	622 185 510 103 265625	642 483 11	1 685 030	613 124 67	29 358 44	0 00	29 358 44
29 Jan 02 29 Jan 02 Settled	FNMA POOL # 537269 7 5 DUE 05-01 2030 REG CUSIP 31384X2A5	- 0 020 0 000000	0 02	000	0 02	0 00	0 00	0 00
27 Jun 02 15 Jul 02 Settled	FNMA POOL # 545278 7 5 DUE 11-01-2031 REG CUSIP 31385HXF4 SALOMON BROS INC	- 750 608 420 104 890825	787,315 77	2 189 270	782 624 48	4 691 29	0 00	4 691 29
23 Aug 02 16 Sep 02 Settled	FNMA POOL # 564116 8 DUE 12 01-2030 REG CUSIP 31388HVH1 GOLDMAN SACHS & COMPANY	- 672 470 710 107 500000	722 906 01	2 241 570	690 543 36	32 362 65	0 00	32,362 65
8 Oct 02 8 Oct 02 Settled	FNMA POOL # 564116 8 DUE 12-01-2030 REG CUSIP 31386HVH1	- 0 010 0 000000	0 01	000	0 01	0 00	0 00	0 00
3 Oct 02 15 Oct 02 Settled	FNMA POOL #323715 8 DUE 05 01 2029 REG CUSIP 31374TSC4 FREDDIE MAC S & T	- 268 381 700 102 921874	276,202 89	626 180	259 681 86	16 521 03	0 00	16 521 03
29 Oct 02 29 Oct 02 Settled	FNMA POOL #323715 8 DUE 05 01-2029 REG CUSIP 31374TSC4	- 0 050 0 000000	0 05	000	- 0 05	0 00	0 00	0 00
28 Feb 02 5 Mar 02 Settled	FNMA PREASSIGN 00055 6 12-25 2025 CUSIP 31392BCG9 CREDIT SUISSE FIRST BOSTON CORPORATION	705 000 000 102 179687	720 366 80	470 000	713 026 62	7 340 18	0 00	7 340 18

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◆ Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	
Sales								
Fixed Income								
15 Nov 02 9 Jan 03 Pending	FNMA PREASSIGN 00138 7 5 08-25-2042 CUSIP 31392GFR1	- 1 500 000 000	1 597 838 00	3 393 420	- 1 820 000 00	22 182 00	0 00	- 22 182 00
		107 808250						
12 Jun 02 17 Jun 02 Settled	FNMA REMIC SER 2001-74 CL QB 8 02 25-2025 CUSIP 31392ARZ3 DONALDSON AND COMPANY INC	- 815 000 000	832 104 69	1 640 000	- 628 809 29	3 195 40	0 00	3 185 40
		102 781250						
12 Sep 02 17 Sep 02 Settled	FNMA REMIC SER 2002-50 CL PE 8 12-31-2040 CUSIP 31392DZN5 GREENWICH CAPITAL MARKETS INC	- 2 485 000 000	2 529 706 25	8 573 330	- 2 481 704 34	68 001 81	0 00	68 001 81
		102 625000						
27 Mar 02 18 Apr 02 Settled	FNMA REMIC TR SER 1992-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25 2022 REG CUSIP 31358PKX4	- 1 108 368 840	1 180 357 05	245 860	- 1 083 771 40	88 585 65	0 00	88 585 65
		108 687500						
19 Jun 02 19 Jun 02 Settled	FNMA REMIC TR SER 1992-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25-2022 REG CUSIP 31358PKX4	- 40 905 400	40 905 40	000	40 905 40	0 00	0 00	0 00
		0 000000						
19 Jun 02 19 Jun 02 Settled	FNMA REMIC TR SER 1992-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07 25-2022 REG CUSIP 31358PKX4	- 37 814 280	37 814 28	000	- 38 828 50	884 78	0 00	884 78
		0 000000						
25 Jun 02 25 Jun 02 Settled	FNMA REMIC TR SER 1992-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25-2022 REG CUSIP 31358PKX4	- 41 323 430	41 323 43	000	- 41 323 43	0 00	0 00	0 00
		0 000000						
15 Oct 02 27 Nov 02 Settled	FNMA REMIC TR 2002-T4 CL-A3 7 5 12-25-2031 CUSIP 31392B6V3	- 824 032 350	888 864 82	2 231 750	- 889 177 17	- 2 312 35	0 00	2 312 35
		107 624999						
8 Jan 02 11 Jan 02 Settled	FNMA REMIC 12-31-2040 CUSIP 31392AT24 DONALDSON AND COMPANY INC	- 700 000 000	707 000 00	1 166 670	- 721 847 68	- 14 847 68	0 00	14 847 68
		101 000000						
21 Oct 02 24 Oct 02 Settled	FNMA REMIC 12 31-2040 CUSIP 31392AT24 MORGAN STANLEY & CO INC	- 640 000 000	684 800 00	2 453 330	- 647 874 41	18 925 59	0 00	18 925 59
		103 875000						
7 Nov 02 17 Dec 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 DONALDSON AND COMPANY INC	1 385 000 000	1 386 328 13	3 033 330	- 1 375 237 50	11 090 63	0 00	11 090 63
		101 562500						

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS.SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		
			Principal	Accrued Interest		Market	Translation	Total

Sales

Fixed Income

8 Nov 02 19 Dec 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 CREDIT SUISSE FIRST BOSTON CORPORATION	- 405 000 000 101 625000	411 581 25	900 000	408 670 31	2 910 94	0 00	2 910 94
2 Dec 02 17 Dec 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 LEHMAN BROTHERS COMMERCIAL PAPER	- 3 005 000 000 100 685312	3 025 894 14	6 677 780	- 3 037 847 90	- 11 953 76	0 00	11 953 76
4 Nov 02 22 Nov 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9 CREDIT SUISSE FIRST BOSTON CORPORATION	- 405 000 000 101 269530	410 141 60	1 012 500	405 063 28	5 078 32	0 00	5 078 32
4 Nov 02 19 Nov 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9 DONALDSON AND COMPANY INC	- 1 365 000 000 101 113281	1 380 196 29	3 412 500	1,365 150 00	15 046 29	0 00	15 046 29
4 Nov 02 19 Nov 02 Settled	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9 LEHMAN BROTHERS INC	- 685,000 000 101 242187	673 260 55	1 662 500	664 896 09	8 364 46	0 00	8 364 46
14 Aug 02 18 Sep 02 Settled	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 DONALDSON AND COMPANY INC	1 990 000 000 101 984374	2 029 489 06	4 975 000	2 013 008 38	16 480 68	0 00	16 480 68
16 Aug 02 16 Sep 02 Settled	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 MORGAN STANLEY & CO INC	- 1 475,000 000 101 007812	1 489 865 23	3 687 500	1 493 667 97	3 802 74	0 00	3 802 74
21 Aug 02 18 Sep 02 Settled	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 DONALDSON AND COMPANY INC	- 1 430 000 000 101 687500	1 454,131 25	3 575 000	1 445 755 84	8 375 31	0 00	8 375 31
27 Aug 02 18 Sep 02 Settled	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 DONALDSON AND COMPANY INC	1 220,000 000 101 531250	1 238,681 25	3 050 000	1 234 105 64	4 575 61	0 00	4 575 61

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Account Name *FREEDOM FORUM INC--TATTERS-SL
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			
			Principal	Accrued Interest	Cost	Market	Translation	Total
Sales								
Fixed Income								
5 Sep 02 18 Sep 02 Settled	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060891 DONALDSON AND COMPANY INC	660 000 000 102 500000	678,500 00	1 650 000	- 667 245 28	8 254 72	0 00	8 254 72
12 Sep 02 18 Sep 02 Settled	FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060891 BEAR, STEARNS, SECURITIES CORP	- 7,000 000 000 102 250000	7 157 500 00	17,500 000	- 7 086 678 69	70 820 31	0 00	70 820 31
18 Jul 02 18 Jul 02 Settled	FNMA SINGLE FAMILY MTG 6 5 15 YEARS SETTLES JUL CUSIP 01F062473 DONALDSON AND COMPANY INC	- 670 000 000 104 078125	697 323 44	2 058 530	- 689 471 88	7 851 58	0 00	7 851 58
23 Jul 02 20 Aug 02 Settled	FNMA TBA POOL #9999999 5 5 DUE 08-18-2029 REG CUSIP 01F052680 DONALDSON AND COMPANY INC	- 3,665,000 000 101 298874	3,732,789 84	10 133 750	- 3,718 090 35	18 699 49	0 00	18 699 49
23 Jul 02 20 Aug 02 Settled	FNMA TBA POOL #9999999 5 5 DUE 08-18-2029 REG CUSIP 01F052680 DONALDSON AND COMPANY INC	- 100,000 000 101 298880	101 298 88	275 000	- 100 937 50	359 38	0 00	359 38
1 Aug 02 20 Aug 02 Settled	FNMA TBA POOL #9999999 5 5 DUE 08 18-2029 REG CUSIP 01F052680 DONALDSON AND COMPANY INC	- 365 000 000 101 515824	370 532 03	1,003 750	- 368 081 53	2 450 50	0 00	2 450 50
25 Feb 02 18 Mar 02 Settled	FNMA TBA POOL #9999999 7 DUE 03-01 2015 REG CUSIP 01F070435 BANK OF AMERICA	- 845 000 000 104 171875	880 252 34	2 793 190	- 875,103 13	5 149 21	0 00	5 149 21
11 Apr 02 18 Apr 02 Settled	FNMA TBA POOL 5 5 15YR APR CUSIP 01F052441 CREDIT SUISSE FIRST BOSTON CORPORATION	375 000 000 88 523437	368 462 89	859 380	- 364,880 47	4,482 42	0 00	4 482 42
5 Aug 02 14 Aug 02 Settled	FNMA TBA POOL 6 30 YR AUG CUSIP 01F060883 BEAR STEARNS, SECURITIES CORP	- 7,000,000 000 101 640825	7 114 843 75	15,168 670	- 7 114,843 75	0 00	0 00	0 00
6 Mar 02 18 Mar 02 Settled	FNMA TBA POOL 6 5 15YR MAR CUSIP 01F062432 UBS WARBURG LLC	- 785,000 000 99 207031	788 695 90	2 084 780	- 789 037 50	- 341 60	0 00	- 341 60

Portfolio Statement

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Account number 2602473
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss		Total
			Principal	Accrued Interest		Market	Translation	

Sales

Fixed Income

22 Jul 02 19 Aug 02 Settled	FNMA TBA 30 YR PASS THROUGHS 6 5 30 YEARS SETTLES AUG CUSIP 01F062689 DONALDSON AND COMPANY INC	670 000 000 104 203125	698 160 94	2 177 500	695 125 00	3 035 94	0 00	3 035 94
9 Dec 02 21 Jan 03 Pending	FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES JAN CUSIP 01F050411 LEHMAN BROTHERS COMMERCIAL PAPER	1 415 000 000 101 171874	1 431 582 03	3 930 560	1 418 537 50	13 044 53	0 00	13 044 53
21 Oct 02 19 Nov 02 Settled	FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 LEHMAN BROTHERS INC	- 910 000 000 101 843750	926 778 13	2 502 500	928 070 32	1 292 19	0 00	1 292 19
21 Oct 02 20 Nov 02 Settled	FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 CREDIT SUISSE FIRST BOSTON CORPORATION	545 000 000 101 887187	555 176 17	1 408 750	557 432 81	2 256 64	0 00	2 256 64
21 Oct 02 19 Nov 02 Settled	FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 DONALDSON AND COMPANY INC	- 1 855 000 000 101 875000	1 889 781 25	5 101 250	1 887 462 50	2,318 75	0 00	2 318 75
26 Sep 02 24 Oct 02 Settled	FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 DONALDSON AND COMPANY INC	- 1 280,000 000 102 554687	1 312 700 00	3 911 110	- 1 315 325 01	2 625 01	0 00	2 625 01
9 Oct 02 22 Oct 02 Settled	FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 CREDIT SUISSE FIRST BOSTON CORPORATION	- 570,000 000 103 242187	588 480 47	1 741 670	579 687 78	8 792 69	0 00	8 792 69
15 Oct 02 24 Oct 02 Settled	FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 DONALDSON AND COMPANY INC	700 000 000 102 585937	718 101 58	2 138 890	707 000 50	11,101 06	0 00	11 101 06
15 Oct 02 24 Oct 02 Settled	FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 DONALDSON AND COMPANY INC	705 000 000 102 585937	723 230 88	2 154 170	711 934 84	11 296 02	0 00	11 296 02

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Account number 2602473
Account Name 'FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Cost Market Transaction Realized gain/loss Total

Sales

Fixed Income

17 Oct 02	Settled	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS	- 65,000 000	66 371 09	198 610	- 66 134 40	238 69	0 00	236 69					
21 Oct 02	Settled	SETTLES OCT CUSIP 01F0524A7 LEHMAN BROTHERS INC												
17 Oct 02	Settled	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS	- 1 855 000 000	1 892,969 53	5 668 060	- 1 874 349 41	18,620 12	0 00	18 620 12					
24 Oct 02	Settled	SETTLES OCT CUSIP 01F0524A7 DONALDSON AND COMPANY INC												
14 Aug 02	Settled	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS	- 570 000 000	586 008 98	1,587 500	- 582 290 63	3 718 35	0 00	3 718 35					
20 Sep 02	Settled	SETTLES SEP CUSIP 01F052490 CREDIT SUISSE FIRST BOSTON CORPORATION												
17 Sep 02	Settled	FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS	- 365,000 000	374,568 99	1 003 750	- 369 215 14	5 351 85	0 00	5 351 85					
19 Sep 02	Settled	SETTLES SEP CUSIP 01F052480 DONALDSON AND COMPANY INC												
15 Feb 02	Settled	FNMA 15 YR PASS-THROUGHS 6 15 YEARS	- 915 000 000	925,722 66	2 592 500	915 857 81	9 864 85	0 00	9 864 85					
18 Mar 02	Settled	SETTLES MAR CUSIP 01F060438 UBS WARBURG LLC												
20 Jun 02	Settled	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS	- 1,400,000 000	1 404 921 88	3 638 110	- 1,400 413 85	4 507 93	0 00	4 507 93					
18 Jul 02	Settled	SETTLES JUL CUSIP 01F052872 DONALDSON AND COMPANY INC												
20 Jun 02	Settled	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS	- 550 000 000	551 833 59	1 428 470	- 550 687 50	1 246 09	0 00	1 246 09					
19 Jul 02	Settled	SETTLES JUL CUSIP 01F052872 DONALDSON AND COMPANY INC												
11 Jul 02	Settled	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS	- 2,090,000 000	2 112 859 38	5 428 190	- 2 085 564 06	27 295 32	0 00	27 295 32					
18 Jul 02	Settled	SETTLES JUL CUSIP 01F052872 CREDIT SUISSE FIRST BOSTON CORPORATION												
15 Jul 02	Settled	FNMA 30 YR PASS-THROUGHS 5 5 30 YEARS	- 100 000 000	101,285 83	259 720	- 89,640 74	1 624 89	0 00	1 624 89					
18 Jul 02	Settled	SETTLES JUL CUSIP 01F052872 DONALDSON AND COMPANY INC												

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

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Account number 2602473
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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Cost	Realized gain/loss			Total
			Principal	Accrued Interest		Market	Translation		

Sales

Fixed Income

14 Jan 02 19 Feb 02 Settled	FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES FEB CUSIP 01F060626 UBS WARBURG LLC	770,000 000 101 250000	779 625 00	2 310 000	771 082 81	8 542 19	0 00	8 542 19
2 Oct 02 27 Nov 02 Settled	FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES NOV CUSIP 01F0606B6 SALOMON BROS INC	- 2 315 000 000 102 343749	2 369 257 81	5 015 830	- 2 361 300 00	7 957 81	0 00	7 957 81
10 Oct 02 14 Nov 02 Settled	FNMA 30 YR PASS-THROUGH 6 30 YEARS SETTLES NOV CUSIP 01F0606B6 GREENWICH CAPITAL MARKETS INC	- 2 835,000 000 102 718750	2 912 078 56	6 142 500	2 900 559 38	11 517 18	0 00	11 517 18
2 Oct 02 15 Oct 02 Settled	FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 GREENWICH CAPITAL MARKETS INC	- 2 835 000 000 102 825000	2 908 418 75	8 615 000	2 894 165 11	15 253 64	0 00	15 253 64
2 Oct 02 17 Oct 02 Settled	FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 DONALDSON AND COMPANY INC	- 560,000 000 102 703125	575 137 50	1,308 670	572 734 14	2 403 36	0 00	2 403 36
2 Oct 02 17 Oct 02 Settled	FNMA 30 YR PASS-THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 DONALDSON AND COMPANY INC	645 000 000 102 840624	682 032 03	1 505 000	- 658 225 62	3 806 41	0 00	3 806 41
2 Oct 02 17 Oct 02 Settled	FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 DONALDSON AND COMPANY INC	660,000 000 102 840625	677 428 13	1 540 000	- 673 309 33	4 118 80	0 00	4 118 80
2 Oct 02 17 Oct 02 Settled	FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 DONALDSON AND COMPANY INC	585 000 000 102 703124	600 813 28	1 365 000	598 302 63	2 510 65	0 00	2 510 65
8 Oct 02 27 Nov 02 Settled	FNMA 30 YR PASS-THROUGH 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2 SALOMON BROS INC	- 1 160 000 000 103 484375	1 200 418 75	2 722 780	- 1 189 512 50	908 25	0 00	908 25
31 Jan 02 5 Feb 02 Settled	FNMA 99 6 PB 6 03-25 2019 CUSIP 31359VPK3 FIRST TENNESSEE BANK N A	- 1 395 000 000 99 406250	1 386 717 19	930 000	1,314 013 24	72 703 95	0 00	72 703 95

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date	Security description	Shares/PAR Price	Transaction amount		Cost	Market	Realized gain/loss		Total
Settle date	Asset ID		Principal	Accrued Interest			Translation		
Trade Status	Broker/Commission								

Sales

Fixed Income

26 Jul 02	GNMA POOL # 433747 SER 2028 6 DUE	- 134 442 570	137 047 40	448 140	131 564 63	5 482 77	0 00	5 482 77
21 Aug 02	04-15 2028 REG							
Settled	CUSIP 36207JZL0 PAINE WEBBER INC	101 937500						
23 Aug 02	GNMA POOL # 433747 SER 2028 6 DUE	- 0 030	0 03	000	0 03	0 00	0 00	0 00
23 Aug 02	04-15-2028 REG							
Settled	CUSIP 36207JZL0	0 000000						
26 Jul 02	GNMA POOL # 438917 SER 2028 6 DUE	- 362 400 060	369 421 57	1 208 000	354,642 44	14 779 13	0 00	14 779 13
21 Aug 02	08 15-2028 REG							
Settled	CUSIP 36207QSE9 PAINE WEBBER INC	101 937500						
26 Jul 02	GNMA POOL # 458915 SER 2028 6 DUE	- 397 348 960	405 047 62	1 324 500	- 388 843 26	16 204 36	0 00	16 204 36
21 Aug 02	08-15-2028 REG							
Settled	CUSIP 36208RYL2 PAINE WEBBER INC	101 937506						
20 Sep 02	GNMA POOL # 459252 SER 2028 7 5 DUE	2 319 936 030	2 470 369 39	10 633 040	- 2 304 348 91	166 020 48	0 00	166 020 48
23 Oct 02	02 15-2028 REG							
Settled	CUSIP 36208SEZ1 BANC AMERICA SECUR MONTGOMERY DIV	106 484375						
26 Jul 02	GNMA POOL # 461671 SER 2028 6 DUE	- 370 421 760	377 598 69	1 234 740	362 492 40	15 106 29	0 00	15 106 29
21 Aug 02	08 15 2028 REG							
Settled	CUSIP 36208U2C0 PAINE WEBBER INC	101 937500						
23 Aug 02	GNMA POOL # 461671 SER 2028 6 DUE	- 0 020	0 02	000	- 0 02	0 00	0 00	0 00
23 Aug 02	08 15-2028 REG							
Settled	CUSIP 36208U2C0	0 000000						
26 Jul 02	GNMA POOL # 463814 SER 2028 6 DUE	37 492 460	38 218 88	124 970	36 689 89	1 528 99	0 00	1 528 99
21 Aug 02	04-15 2028 REG							
Settled	CUSIP 36208XGX3 PAINE WEBBER INC	101 937500						
23 Aug 02	GNMA POOL # 463814 SER 2028 6 DUE	0 020	0 02	000	0 02	0 00	0 00	0 00
23 Aug 02	04 15 2028 REG							
Settled	CUSIP 36208XGX3	0 000000						
26 Jul 02	GNMA POOL # 465525 SER 2028 6 DUE	535 519 220	545 895 47	1 785 070	524 056 10	21 839 37	0 00	21 839 37
21 Aug 02	04 15 2028 REG							
Settled	CUSIP 36209AD64 PAINE WEBBER INC	101 937605						

Account number 2602473
 Account Name FREEDOM FORUM INC.-TATTERS.SL

1 JAN 02 - 31 DEC 02

Portfolio Statement

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued interest Cost Market Translation Total

Realized gain/loss

Sales

Fixed Income

28 Jul 02	GNMA POOL # 472053 SER 2028 & DUE	104,172 270	-	106,190 61	347 240	-	101,942 33	4 248 28	0 00	4 248 28		
21 Aug 02	Settled	CUSIP 36209HMA0	PAINE WEBBER INC	101 837500								
23 Aug 02	GNMA POOL # 472053 SER 2028 & DUE	- 0 020		0 02	0 00	-	0 02	0 00	0 00	0 00		
23 Aug 02	Settled	CUSIP 36209HMA0		0 000000								
28 Jul 02	GNMA POOL # 473889 SER 2028 & DUE	- 647,457 200		660,001 69	2 158 190	-	634,254 85	25,746 84	0 00	25 746 84		
21 Aug 02	Settled	CUSIP 36209KRJ9	PAINE WEBBER INC	101 837500								
23 Aug 02	GNMA POOL # 473889 SER 2028 & DUE	- 0 020		0 02	0 00	-	0 02	0 00	0 00	0 00		
23 Aug 02	Settled	CUSIP 36209KRJ9		0 000000								
28 Jul 02	GNMA POOL # 474663 SER 2028 & DUE	- 51 724 190		52 728 35	172 410	-	50 616 97	2,109 38	0 00	2,109 38		
21 Aug 02	Settled	CUSIP 36209LJG2	PAINE WEBBER INC	101 837500								
23 Aug 02	GNMA POOL # 474663 SER 2028 & DUE	- 0 050		0 05	0 00	-	0 05	0 00	0 00	0 00		
23 Aug 02	Settled	CUSIP 36209LJG2		0 000000								
28 Jul 02	GNMA POOL # 478308 SER 2028 & DUE	- 505 912 020		515 714 08	1 688 370	-	495 082 33	20,631 75	0 00	20,631 75		
21 Aug 02	Settled	CUSIP 36209NDM1	PAINE WEBBER INC	101 837502								
28 Jul 02	GNMA POOL # 478052 SER 2028 & DUE	- 25 768 170		26 268 67	85 900	-	25 216 16	1 052 51	0 00	1 052 51		
21 Aug 02	Settled	CUSIP 36209QBVB	PAINE WEBBER INC	101 838362								
28 Jul 02	GNMA POOL # 480399 SER 2028 & DUE	- 328 274 560		334 634 88	1,094 250	-	321 247 42	13,387 46	0 00	13 387 46		
21 Aug 02	Settled	CUSIP 36209SUY5	PAINE WEBBER INC	101 837500								
23 Aug 02	GNMA POOL # 480399 SER 2028 & DUE	- 0 030		0 03	0 00	-	0 03	0 00	0 00	0 00		
23 Aug 02	Settled	CUSIP 36209SUY5		0 000000								

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss		
			Principal	Accrued Interest	Cost	Market	Transtation

Sales

Fixed Income

19 Sep 02 23 Sep 02 Settled	GNMA POOL # 513034 SER 2029 7 DUE 08-15-2029 REG CUSIP 36211G4T7 GOLDMAN SACHS & COMPANY	1 780 229 930 105 109375	1 881 899 50	7 658 210	1 742 397 25	139 302 25	0 00	139 302 25
8 Oct 02 8 Oct 02 Settled	GNMA POOL # 513034 SER 2029 7 DUE 08-15-2029 REG CUSIP 36211G4T7	- 0 010 0 000000	0 01	000	- 0 01	0 00	0 00	0 00
23 Aug 02 23 Sep 02 Settled	GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG CUSIP 36212CZ87 PAINE WEBBER INC	758 850 590 106 906252	811 258 73	3 709 940	766 320 54	44 938 19	0 00	44 938 19
23 Sep 02 23 Oct 02 Settled	GNMA POOL # 552330 SER 2032 6 5 DUE 01 15 2032 REG CUSIP 36213EST4 LEHMAN BROTHERS INC	86 435 620 104 343750	90 190 17	343 340	- 89 082 71	1 107 48	0 00	1 107 46
26 Sep 02 23 Oct 02 Settled	GNMA POOL # 554700 SER 2031 6 5 DUE 03-15 2031 REG CUSIP 36213HGH8 SALOMON BROS INC	1,333 986 320 104 158251	1 389 430 15	5 298 890	1 374 839 97	14 590 18	0 00	14 590 18
5 Aug 02 21 Aug 02 Settled	GNMA POOL # 780537 6 DUE 08-15 2026 REG CUSIP 36225AS27 BEAR STEARNS, SECURITIES CORP	- 2 930,391 720 102 718750	3 010 061 75	9 767 970	- 2 770 136 25	239 925 50	0 00	239 925 50
23 Aug 02 23 Aug 02 Settled	GNMA POOL # 780537 6 DUE 08 15-2026 REG CUSIP 36225AS27	0 030 0 000000	0 03	000	- 0 03	0 00	0 00	0 00
5 Aug 02 21 Aug 02 Settled	GNMA POOL # 780770 6 DUE 04-15 2028 REG CUSIP 36225A2B5 BEAR STEARNS SECURITIES CORP	3 997 401 160 102 718750	4 106 080 51	13 324 670	- 3 958 676 38	147 404 13	0 00	147 404 13
23 Aug 02 23 Aug 02 Settled	GNMA POOL # 780770 6 DUE 04 15-2028 REG CUSIP 36225A2B5	0 380 0 000000	0 38	000	- 0 38	0 00	0 00	0 00
18 Jun 02 20 Jun 02 Settled	GNMA TBA POOL 6 5 TBA CUSIP 01N082664 CREDIT SUISSE FIRST BOSTON CORPORATION	1 485 000 000 102 457031	1 500 995 51	5 025 760	1 487 993 78	13 001 75	0 00	13 001 75
23 Sep 02 23 Oct 02 Settled	GNMAH POOL # 0003152 SER 2031 7 5 DUE 10-20 2031 REG CUSIP 36202DQD8 BEAR STEARNS, SECURITIES CORP	1 688 253 040 105 546875	1 781 898 33	7 737 830	1 766,334 75	15 563 56	0 00	15 563 58

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

Investment Transaction Detail

Trade date Settle date Trade Status	Security description Asset ID Broker/Commission	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
			Principal	Accrued Interest	Cost	Market	Translation	

Sales

Fixed Income

30 Oct 02	GNMA11 POOL # 0003152 SER 2031 7 5 DUE	- 0 020	0 02	000	- 0 02	0 00	0 00	0 00
30 Oct 02	10-20-2031 REG							
Settled	CUSIP 38202DQD8	0 000000						

Total United States - USD			216,836,690 90	538,632 380	- 214,306,606 30	2,530,084 60	0 00	2,530,084 60
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Total government mortgage backed securities			216,836,690 90	538,632 380	- 214,306,606 30	2,530,084 60	0 00	2,530,084 60
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Commercial mortgage-backed

United States - USD

15 May 02	CMO COMM 2000-C1 COML MTG PASSTHRU CTF	- 645 000 000	698,288 09	2 524 530	- 706 016 74	- 7 728 65	0 00	- 7 728 65
20 May 02	CL A-2 DUE 12-31-2010 BEO							
Settled	CUSIP 20046PAB4 MORGAN STANLEY & CO INC	108 261718						

11 Jan 02	CMO DLJ COML MTG CORP SER 1999-CG3 CL	- 700 000 000	760,785 18	2 140 830	744 448 47	18 336 69	0 00	16 336 69
16 Jan 02	A-1B 7 34 DUE 10-10-2032 BEO							
Settled	CUSIP 23322BGB8 CREDIT SUISSE FIRST BOSTON CORPORATION	108 883593						

5 Apr 01	REVERSAL CMO LB COML CONDUIT MTG TR SER	925 381 080	847,193 80	-1 482 890	879 094 31	- 68,099 48	0 00	68 099 49
3 May 01	1999-C1- CL A1 6 41 DUE 08-15-2031 BEO							
Pending	CUSIP 501773CR4	102 358375						

5 Apr 01	CMO LB COML CONDUIT MTG TR SER 1999 C1	- 925 381 080	847,193 80	1 482 890	- 896 598 75	50 595 05	0 00	50,595 05
3 May 01	CL A1 6 41 DUE 08-15-2031 BEO							
Pending	CUSIP 501773CR4	102 358375						

4 Apr 02	CMO LB COML CONDUIT MTG TR 1998-C4 MTG	- 900 000 000	916 769 53	1,242 000	- 911 384 78	5 384 75	0 00	5 384 75
8 Apr 02	PASSTHRU CTF CL A-1-B 6 21 10-15-08 BEO							
Settled	CUSIP 501773CA1 MERRILL LYNCH PIERCE FENNER & SMITH	101 883281						

20 Mar 02	CMO LB COML CONDUIT MTG TR 1999-C1 MTG	- 950 000 000	884,548 83	4 294 000	- 890,088 54	- 5 519 71	0 00	5 519 71
25 Mar 02	PASSTHRU CTF CL A-2 8 78 DUE 08-15-2031							
Settled	CUSIP 501773CS2 GOLDMAN SACHS & COMPANY	103 836719						

1 May 02	CMO LB COML CONDUIT MTG TR 1999-C1 MTG	- 500 000 000	530 000 00	470 830	- 524 872 21	5,327 79	0 00	5 327 79
6 May 02	PASSTHRU CTF CL A 2 8 78 DUE 08-15-2031							
Settled	CUSIP 501773CS2 LEHMAN BROTHERS INC	108 000000						

20 May 02	CMO LB COML CONDUIT MTG TR 1999-C1 MTG	- 500 000 000	529 238 28	2 071 670	- 524,657 33	4 580 95	0 00	4 580 95
23 May 02	PASSTHRU CTF CL A-2 8 78 DUE 08-15-2031							
Settled	CUSIP 501773CS2 MORGAN STANLEY & CO INC	105 847658						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date	Security description	Shares/PAR	Transaction amount		Realized gain/loss			Total
Settle date	Asset ID	Price	Principal	Accrued Interest	Cost	Market	Translation	
Trade Status	Broker/Commission							

Sales

Fixed Income

11 Jun 02	CMO MORGAN STANLEY CAP I INC 6 17 DUE	- 560 000 000	578 048 88	1 247 710	- 572 222 85	5 824 23	0 00	5 824 23
14 Jun 02	10 03 2034 BEO							
Settled	CUSIP 61745MJF1 CHASE SECURITIES INC (CSI)	103 222656						
4 Jan 02	CMO PAINWEBBER MTG ACCEP CORP V SER	- 730 000 000	763,135 16	1 106 360	763 897 77	- 762 61	0 00	- 762 61
9 Jan 02	1999 C1 CL A-2 6 82 DUE 06-15-2032 BEO							
Settled	CUSIP 69574EANO DB ALEX BROWN	104 539082						
23 Aug 02	MORGAN ST CAP I INC SER 1998-XL1 CL A3	650 000 000	708,185 31	3 159 000	671 279 89	36,915 42	0 00	36 915 42
28 Aug 02	6 48 MTG PASSTHRU CTF DUE 06 01 2030							
Settled	BEOCUSIP 61745MGJ6 MORGAN STANLEY & CO INC	108 953125						
Total United States - USD			6,469,007 24	18,256 930	6 426 152 82	42,854 42	0 00	42 854 42
Total commercial mortgage backed			6,469,007 24	18,256 930	6,426,152 82	42 854 42	0 00	42,854 42

Asset backed securities

United States - USD

11 Jun 02	CAP I MASTER TR SER 1999 3 AST BKD CTF	- 680,000 000	683 187 50	1 105 380	- 683 394 62	207 12	0 00	207 12
13 Jun 02	CL A FLTG RATE 09-15 2009 REG							
Settled	CUSIP 14040KAX6 PRUDENTIAL SECURITIES INCORP	100 468750						
1 May 02	DISCOVER CARD MASTER TR I 2002 2 CR	- 700 000 000	707 027 34	1 101 530	699 059 34	7 968 00	0 00	7 968 00
6 May 02	CARD CTF CL A 5 15 DUE 10 15-2009 BEO							
Settled	CUSIP 25466KDY2 MORGAN STANLEY & CO INC	101 003908						
23 Aug 02	FED EXPRESS CORP SER 1998 1A 6 72	0 260	0 28	000	0 26	0 00	0 00	0 00
23 Aug 02	PASSTHRU CTF DUE 01-15 2022							
Settled	CUSIP 31331FAX9	0 000000						
25 Nov 02	MBNA CR CARD MASTER NT TR 2002 4 NT CL	700 000 000	699,781 25	318 960	700 000 00	- 218 75	0 00	218 75
26 Nov 02	AFLTG RATE 08 17 2009 BEO							
Settled	CUSIP 55264TAU5 BANC ONE CAPITAL MARKETS	99 968750						
16 Sep 02	PSE&G TRANSITION FDG LLC 2001 1	680 000 000	777 564 06	499 420	714 603 75	62 960 31	0 00	62 960 31
19 Sep 02	TRANSITION BD CL A-6 8 61 08-15-15							
Settled	CUSIP 69361YAF0 SALOMON BROS INC	114 347656						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name 'FREEDOM FORUM INC--TATTERS-SL

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Investment Transaction Detail

Trade date	Security description	Shares/PAR Price	Transaction amount		Realized gain/loss			Total
Settle date	Asset ID		Principal	Accrued Interest	Cost	Market	Translation	
Trade Status	Broker/Commission							

Sales

Fixed Income

25 Apr 02	RESNTL AST MTG PRODS INC 2001-RZ4 MTG	775,000 000	776,180 86	2,347 390	774,417 82	1,762 84	0 00	1,762 84
30 Apr 02	PASSCTF CL A-2 3 76 02 25-2023 BEO							
Settled	CUSIP 780985FG1 CHASE SECURITIES INC (CSI)	100 152343						
Total United States - USD			3,643,741 07	5,372 680	- 3,571,475 79	72,265 28	0 00	72,265 28
Total asset backed securities			3,643,741 07	5,372 680	- 3,571,475 79	72,265 28	0 00	72,265 28

Non-government backed c.m.o.s

United States - USD

14 Jan 02	CMO CR SUISE 1ST BSTN MTG SECS CORP	- 545 000 000	596 891 45	662 180	- 593 414 71	3 466 74	0 00	3,466 74
17 Jan 02	PASSTHRU 1999-C1 CL A-2 7 29 8 15-41							
Settled	BEOCUSIP 22540ALK2 CREDIT SUISE FIRST BOSTON CORPORATION	109 519531						
22 Mar 02	CMO CR SUISE 1ST BSTN MTG SECS CORP	- 685 000 000	726,126 78	2,219 400	- 739 903 54	13 776 78	0 00	13 776 78
27 Mar 02	PASSTHRU 1999-C1 CL A-2 7 29 8 15-41							
Settled	BEOCUSIP 22540ALK2 MORGAN STANLEY & CO INC	106 003908						
15 Jan 02	CMO MASTR AST SEC TR 2001 2 MTG	- 688 289 710	690,552 22	1 944 490	- 697,748 80	7 188 58	0 00	7 188 58
30 Jan 02	PASSTRUCTF CL A-1 6 25 DUE 12 27-2016							
Settled	BEO CUSIP 55285KAU3	100 621000						
28 May 02	CMO MORGAN STANLEY DEAN WITTER CAP I TR	- 685 000 000	708,165 43	3,476 380	688,639 24	17 526 19	0 00	17 526 19
31 May 02	EXPECTED 08-15-10 8 09 04-15-2034 BEO							
Settled	CUSIP 61746WMU1 MORGAN STANLEY & CO INC	103 089843						
Total United States - USD			2,719,725 86	8,302 450	- 2,719,706 29	19 57	0 00	19 57
Total non-government backed c m o s			2,719,725 86	8,302 450	- 2,719,706 29	19 57	0 00	19 57

Index linked government bonds

United States - USD

10 Jul 02	US TREAS NTS INFLATION INDEX 3 825 TIPS	- 260 000 000	304 372 44	000	- 302,111 80	2 260 64	0 00	2 260 64
15 Jul 02	01-15-2008							
Settled	CUSIP 9128273T7 GREENWICH CAPITAL MARKETS INC	105 187500						
5 Feb 02	US TREAS NTS INFLATION INDEXED 3 375	- 385,000 000	415,494 14	813 570	- 391,789 31	23 704 83	0 00	23,704 83
8 Feb 02	DUE01 15-2007 REG							
Settled	CUSIP 9128272M3 GREENWICH CAPITAL MARKETS INC	101 765625						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name FREEDOM FORUM INC.-TATERS-SL

Investment Transaction Detail

Trade date Security description Asset ID Broker/Commission Shares/PAR Price Transaction amount Principal Accrued Interest Market Transaction Total

Trade date Settle date Trade Status

Fixed Income

17 Apr 02	US TREAS NTS INFLATION INDEXED 3 375		475 000 000	549,849 91	4 614 030	510 192 38	39 457 53	0 00		39 457 53
18 Apr 02	DUE01 15-2007 REG	CUSIP 9128272M3	103 289062							
	GREENWICH CAPITAL MARKETS INC									

Total United States - USD										
	1,269,516 49	5,527 600	- 1 204,093 49	65,423 00	65,423 00	0 00	65 423 00	0 00		65 423 00
Total index linked government bonds										
	1,269,516 49	5,527 600	- 1,204 093 49	65 423 00	65 423 00	0 00	65 423 00	0 00		65 423 00
Total fixed income										
	337,486,004 10	1,818,500 320	- 331,770 876 60	5,715,127 50	5,715,127 50	0 00	5,715 127 50	0 00		5,715 127 50
Total sales										
	337,486,004 10	1,818,500 320	- 331,770 876 60	5,715,127 50	5,715,127 50	0 00	5,715 127 50	0 00		5,715 127 50
Total transactions										
	- 18,600,822 22	-113,152 700	24,258,475 26	5,657,653 04	5,657,653 04	0 00	5,657,653 04	0 00		5,657,653 04

Portfolio Statement

1 JAN 02 - 31 DEC 02

Income & Expense Summary

Account number 2602473
Account Name 'FREEDOM FORUM INC--TATERS-SL

Type	Receivables last period	Receivables this period	Amount received	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Earned income
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Income							
Equities							
Common stock	1 943 19	1 768 80	22 789 15	0 00	0 00	0 00	22 612 76
Total equities	1 943 19	1 768 80	22 789 15	0 00	0 00	0 00	22 612 76

Fixed income							
Government bonds	240,356 85	283,265 24	1 018,288 08	0 00	0 00	0 00	1 061 194 45
Government agencies	0 00	0 00	225 988 38	0 00	0 00	0 00	225 988 38
Corporate bonds	318 251 85	625 208 38	1 907 824 51	0 00	0 00	0 00	2 214 781 04
Government mortgage backed securities	144 811 66	290 394 30	2 261 725 43	0 00	0 00	0 00	2 407 308 07
Commercial mortgage backed	18 025 84	8 720 71	116 646 13	0 00	0 00	0 00	109 341 00
Asset backed securities	22 162 22	36 836 68	215 337 00	0 00	0 00	0 00	230 011 44
Non government backed c m o s	3 112 13	10 253 25	46 978 82	0 00	0 00	0 00	54 119 94
Index linked government bonds	14,690 43	0 00	21 529 91	0 00	0 00	0 00	6 839 48
Accrion	0 00	0 00	29 453 29	0 00	0 00	0 00	29 453 29
Amortization	0 00	0 00	228 943 58	0 00	0 00	0 00	226 943 58
Total fixed income	759,410 98	1,254,878 54	5,816,825 93	0 00	0 00	0 00	6,112,983,48

Cash and cash equivalents							
Government bonds	18 025 84	8 720 71	116 646 13	0 00	0 00	0 00	109 341 00
Asset backed securities	22 162 22	36 836 68	215 337 00	0 00	0 00	0 00	230 011 44
Non government backed c m o s	3 112 13	10 253 25	46 978 82	0 00	0 00	0 00	54 119 94
Index linked government bonds	14,690 43	0 00	21 529 91	0 00	0 00	0 00	6 839 48
Accrion	0 00	0 00	29 453 29	0 00	0 00	0 00	29 453 29
Amortization	0 00	0 00	228 943 58	0 00	0 00	0 00	226 943 58
Total fixed income	759,410 98	1,254,878 54	5,816,825 93	0 00	0 00	0 00	6,112,983,48

Cash and cash equivalents							
Short term investment funds	8,895 10	18 963 99	213 359 73	0 00	0 00	0 00	223 428 62
Accrion	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Amortization	0 00	0 00	0 00	0 00	0 00	0 00	0 00
Total cash and cash equivalents	8,895 10	18,963 99	213,359 73	0 00	0 00	0 00	223,428 62
Total income	770,249 27	1,275,409 33	5,852,974 81	0 00	0 00	0 00	6,358,134 87

Account number 2602473
 Account Name 'FREEDOM FORUM INC.-TATERS-SL

1 JAN 02 - 31 DEC 02

Portfolio Statement

◆ **Income & Expense Summary**

Type	Payables last period	Payables this period	Amount paid	Tax recoverable last period	Tax recoverable this period	Tax reclaims received	Expenses recognized
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Expense

Cash and cash equivalents

Currency	0 00	0 00	- 70,341 00	0 00	0 00	0 00	- 70,341 00
Total cash and cash equivalents	0 00	0 00	- 70,341 00	0 00	0 00	0 00	- 70,341 00
Total expense	0 00	0 00	- 70,341 00	0 00	0 00	0 00	- 70,341 00
Net income & expense	770,249.27	1,276,409.33	6,782,693.81	0 00	0 00	0 00	6,287,793.87

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name 'FREEDOM FORUM INC--TATTERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
Common stock						
United States - USD						
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 27 DEC 01 / Pay date 31 JAN 02	0458 42 400 000	1 943 19	0 00	0 00	1 943 19	Receivable last period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 27 DEC 02 / Pay date 30 JAN 03	0417 42 400 000	1 766 80	0 00	0 00	1 766 80	Receivable this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 12 APR 02 / Pay date 25 APR 02	0458 0 000	1,943 19	0 00	0 00	1 943 19	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 17 MAY 02 / Pay date 30 MAY 02	0458 0 000	1 943 19	0 00	0 00	1,943 19	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 31 OCT 02 / Pay date 31 OCT 02	0000 42,400 000	1 766 81	0 00	0 00	1 766 81	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 27 JUN 02 / Pay date 27 JUN 02	0000 0 000	1 943 19	0 00	0 00	1 943 19	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 27 DEC 01 / Pay date 31 JAN 02	0458 0 000	1 934 03	0 00	0 00	1 934 03	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 27 DEC 01 / Pay date 31 JAN 02	0458 0 000	9 17	0 00	0 00	9 17	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 26 SEP 02 / Pay date 26 SEP 02	0000 0 000	1 943 19	0 00	0 00	1 943 19	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 31 DEC 02 / Pay date 31 DEC 02	0000 42 400 000	1 762 64	0 00	0 00	1 762 64	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 15 MAR 02 / Pay date 28 MAR 02	0458 0 000	1 943 19	0 00	0 00	1 943 19	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL
Account number 2602473

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Equities						
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 29 NOV 02 / Pay date 29 NOV 02	0000 42 400 000	1 666 80	0 00	0 00	1,666 80	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 25 JUL 02 / Pay date 25 JUL 02	0000 0 000	1 943 19	0 00	0 00	1 943 19	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 31 DEC 02 / Pay date 31 DEC 02	0000 42,400 000	4 17	0 00	0 00	4 17	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 29 NOV 02 / Pay date 29 NOV 02	0000 42 400 000	100 01	0 00	0 00	100 01	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 29 AUG 02 / Pay date 29 AUG 02	0000 0 000	1 943 19	0 00	0 00	1 943 19	Received this period
HYPERION 2005 INVT GRADE OPPORTUNITY TERM TR INC COM CUSIP 448918102 Ex date 14 FEB 02 / Pay date 28 FEB 02	0458 0 000	1,943 19	0 00	0 00	1 943 19	Received this period
Total common stock		1,943 19	0 00	0 00	1,943 19	Receivable last period
		1,766 80	0 00	0 00	1,766 80	Receivable this period
		22,789 15	0 00	0 00	22,789 15	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		22,612 76	0 00	0 00	22,612 76	Earned Income
Total equities		1,943 19	0 00	0 00	1,943 19	Receivable last period
		1,766 80	0 00	0 00	1,766 80	Receivable this period
		22,789 15	0 00	0 00	22,789 15	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		22,612 76	0 00	0 00	22,612 76	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC.-TATTERS-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Government bonds						
United States - USD						
US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 Ex date 15 AUG 01 / Pay date 15 AUG 01	6 2500 3,175 000 000	74 953 30	0 00	0 00	74 953 30	Receivable last period
US TREAS 7 NT DUE 07 15 2006 REG CUSIP 912827Y55 Ex date 15 JUL 01 / Pay date 15 JUL 01	7 0000 5 115 000 000	165,403 55	0 00	0 00	165 403 55	Receivable last period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2028 REG CUSIP 912810EW4	6 0000 12 250 000 000	271 389 90	0 00	0 00	271 389 90	Receivable this period
US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 812828AD2	3 2500 230 000 000	657 14	0 00	0 00	657 14	Receivable this period
US TREAS NTS DTD 08/15/1999 6 DUE 08-15-2009 REG CUSIP 9128275N8	6 0000 855 000 000	11 218 20	0 00	0 00	11 218 20	Receivable this period
U S TREAS BDS 5 500 DUE 08 15 2028 REG CUSIP 912810FE3 Ex date 15 AUG 02 / Pay date 15 AUG 02	5 5000 7 200 000 000	198 000 00	0 00	0 00	198 000 00	Received this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2026 REG CUSIP 912810EW4 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 4 595 000 000	137 850 00	0 00	0 00	137 850 00	Received this period
US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15 2023 REG CUSIP 912810EQ7 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 2500 3 875 000 000	6 875 00	0 00	0 00	6 875 00	Received this period
US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 2500 3,875 000 000	114 218 75	0 00	0 00	114 218 75	Received this period
US TREAS BDS 7 1/4 15/8/2022 USD1000 7 25 DUE 08 15-2022 REG CUSIP 912810EM6 Ex date 15 AUG 02 / Pay date 15 AUG 02	7 2500 525 000 000	19 031 25	0 00	0 00	19 031 25	Received this period
US TREAS NTS DTD 00004 3 25 DUE 05-31-2004 REG CUSIP 812828AD2 Ex date 10 DEC 02 / Pay date 10 DEC 02	3 2500 1 650 000 000	26 812 50	0 00	0 00	26 812 50	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS DTD 08/15/1999 6 DUE 08-15-2009 REG CUSIP 9128275N8 Ex date 15 AUG 02 / Pay date 15 AUG 02	8 0000 285,000 000	7 950 00	0 00	0 00	7,950 00	Received this period
US TREAS NTS 5 875 DUE 11 15-2004 BEO CUSIP 9128275S7 Ex date 15 MAY 02 / Pay date 15 MAY 02	5 8750 2 170 000 000	83 743 75	0 00	0 00	83 743 75	Received this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 1250 6 225,000 000	43,640 63	0 00	0 00	43 640 63	Received this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 1250 6,225 000 000	147,000 00	0 00	0 00	147 000 00	Received this period
US TREAS 7 NT DUE 07-15-2008 REG CUSIP 912827Y55 Ex date 15 JAN 02 / Pay date 15 JAN 02	7 0000 6 140,000 000	183 925 00	0 00	0 00	183 925 00	Received this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2028 REG CUSIP 912810EW4 Trade date 24 JUL 02 / Settlement date 29 JUL 02	6 0000 885 000 000	- 24,058 35	0 00	0 00	- 24 058 35	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2026 REG CUSIP 912810EW4 Trade date 22 AUG 02 / Settlement date 27 AUG 02	6 0000 300 000 000	- 586 96	0 00	0 00	- 586 96	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 Trade date 25 JUL 02 / Settlement date 30 JUL 02	6 0000 3,250,000 000	- 88 881 22	0 00	0 00	- 88 881 22	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2028 REG CUSIP 912810EW4 Trade date 30 DEC 02 / Settlement date 31 DEC 02	6 0000 375 000 000	- 8 437 50	0 00	0 00	- 8 437 50	Income purchased this period
US TREAS BDS DTD 02/15/1999 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 03 SEP 02 / Settlement date 06 SEP 02	6 0000 1,180 000 000	- 4 232 61	0 00	0 00	- 4 232 61	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 03 DEC 02 / Settlement date 06 DEC 02	6 0000 130 000 000	- 2 395 11	0 00	0 00	- 2 385 11	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 08 SEP 02 / Settlement date 11 SEP 02	6 0000 280 000 000	- 1 144 57	0 00	0 00	- 1 144 57	Income purchased this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2026 REG CUSIP 912810EW4 Trade date 01 AUG 02 / Settlement date 06 AUG 02	6 0000 460 000 000	13 113 81	0 00	0 00	13 113 81	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2026 REG CUSIP 912810EW4 Trade date 20 AUG 02 / Settlement date 23 AUG 02	6 0000 7 780 000 000	- 10 147 83	0 00	0 00	10 147 83	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02-15 2026 REG CUSIP 912810EW4 Trade date 30 SEP 02 / Settlement date 03 OCT 02	6 0000 510 000 000	- 4 074 46	0 00	0 00	- 4 074 46	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02-15 2026 REG CUSIP 912810EW4 Trade date 23 OCT 02 / Settlement date 29 OCT 02	6 0000 620 000 000	7 480 43	0 00	0 00	7 480 43	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 Trade date 01 OCT 02 / Settlement date 04 OCT 02	6 0000 370 000 000	- 3 018 30	0 00	0 00	3 018 30	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02-15 2026 REG CUSIP 912810EW4 Trade date 30 AUG 02 / Settlement date 05 SEP 02	6 0000 250 000 000	- 855 98	0 00	0 00	- 855 98	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 Trade date 19 NOV 02 / Settlement date 22 NOV 02	6 0000 270 000 000	4 358 15	0 00	0 00	4 358 15	Income purchased this period
US TREAS BDS DTD 02/15/1996 6 DUE 02-15 2026 REG CUSIP 912810EW4 Trade date 16 OCT 02 / Settlement date 21 OCT 02	6 0000 265 000 000	- 2,894 84	0 00	0 00	2 894 84	Income purchased this period
US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15-2023 REG CUSIP 912810EQ7 Trade date 04 JUN 02 / Settlement date 07 JUN 02	6 2500 250 000 000	4 834 25	0 00	0 00	4,834 25	Income purchased this period
US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15 2023 REG CUSIP 912810EQ7 Trade date 17 JUL 02 / Settlement date 22 JUL 02	6 2500 305 000 000	- 8,267 44	0 00	0 00	8,267 44	Income purchased this period
US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 Trade date 28 JAN 02 / Settlement date 31 JAN 02	6 2500 240 000 000	6 888 59	0 00	0 00	- 6 888 59	Income purchased this period
US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 Trade date 01 APR 02 / Settlement date 04 APR 02	6 2500 435 000 000	3 604 97	0 00	0 00	3 604 97	Income purchased this period

Portfolio Statement

1 JAN 02 , 31 DEC 02

Account number 2602473
 Account Name 'FREEDOM FORUM INC.-TATERS-SL

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Fixed Income

US TREAS BDS DTD 08/15/1993 @ 25 DUE	08-15-2023 REG	6 2500	- 2 462 02	0 00	0 00	0 00	2,462 02	Income purchased this period
CUSIP 912810EQ7 Trade date 14 JUN 02 / Settlement date 19 JUN 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08-15-2023 REG	6 2500	- 4 458 22	0 00	0 00	0 00	4,458 22	Income purchased this period
CUSIP 912810EQ7 Trade date 01 FEB 02 / Settlement date 06 FEB 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08-15-2023 REG	6 2500	- 863 40	0 00	0 00	0 00	863 40	Income purchased this period
CUSIP 912810EQ7 Trade date 28 FEB 02 / Settlement date 05 MAR 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08-15-2023 REG	6 2500	- 3 604 97	0 00	0 00	0 00	3,604 97	Income purchased this period
CUSIP 912810EQ7 Trade date 01 APR 02 / Settlement date 04 APR 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08-15-2023 REG	6 2500	- 3,273 48	0 00	0 00	0 00	3 273 48	Income purchased this period
CUSIP 912810EQ7 Trade date 01 APR 02 / Settlement date 04 APR 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08-15-2023 REG	6 2500	- 1,926 80	0 00	0 00	0 00	1 926 80	Income purchased this period
CUSIP 912810EQ7 Trade date 15 APR 02 / Settlement date 18 APR 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08-15-2023 REG	6 2500	- 8 837 64	0 00	0 00	0 00	8 837 64	Income purchased this period
CUSIP 912810EQ7 Trade date 11 FEB 02 / Settlement date 14 FEB 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08 15 2023 REG	6 2500	- 5 886 75	0 00	0 00	0 00	5 886 75	Income purchased this period
CUSIP 912810EQ7 Trade date 28 DEC 01 / Settlement date 03 JAN 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08-15-2023 REG	6 2500	- 2 658 84	0 00	0 00	0 00	2 658 84	Income purchased this period
CUSIP 912810EQ7 Trade date 22 MAR 02 / Settlement date 27 MAR 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08-15-2023 REG	6 2500	- 2 244 48	0 00	0 00	0 00	2 244 48	Income purchased this period
CUSIP 912810EQ7 Trade date 22 MAR 02 / Settlement date 27 MAR 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08 15 2023 REG	6 2500	20 208 05	0 00	0 00	0 00	20 208 05	Income purchased this period
CUSIP 912810EQ7 Trade date 15 JUL 02 / Settlement date 18 JUL 02								
US TREAS BDS DTD 08/15/1993 @ 25 DUE	08-15-2023 REG	6 2500	- 2,598 51	0 00	0 00	0 00	2 598 51	Income purchased this period
CUSIP 912810EQ7 Trade date 29 JAN 02 / Settlement date 01 FEB 02								

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name 'FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 Trade date 21 AUG 02 / Settlement date 26 AUG 02	3 2500 785 000 000	6 064 45	0 00	0 00	6 064 45	Income purchased this period
US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 Trade date 14 NOV 02 / Settlement date 19 NOV 02	3 2500 625 000 000	- 9 545 77	0 00	0 00	9 545 77	Income purchased this period
US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 Trade date 27 AUG 02 / Settlement date 30 AUG 02	3 2500 1,090,000 000	8 807 85	0 00	0 00	- 8 807 85	Income purchased this period
US TREAS NTS DTD 00004 3 25 DUE 05-31 2004 REG CUSIP 912828AD2 Trade date 08 NOV 02 / Settlement date 14 NOV 02	3 2500 315 000 000	4 671 21	0 00	0 00	- 4 671 21	Income purchased this period
US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 Trade date 08 NOV 02 / Settlement date 14 NOV 02	3 2500 710 000 000	10 528 76	0 00	0 00	- 10 528 76	Income purchased this period
US TREAS NTS DTD 05/17/1999 5 25 DUE 05 15 2004 BEO CUSIP 9128275F5 Trade date 17 APR 02 / Settlement date 22 APR 02	5 2500 535 000 000	12 259 19	0 00	0 00	- 12 259 19	Income purchased this period
US TREAS NTS DTD 05/17/1999 5 25 DUE 05-15 2004 BEO CUSIP 9128275F5 Trade date 13 MAR 02 / Settlement date 18 MAR 02	5 2500 680 000 000	12 130 11	0 00	0 00	12 130 11	Income purchased this period
US TREAS NTS DTD 05/17/1999 5 25 DUE 05 15 2004 BEO CUSIP 9128275F5 Trade date 25 APR 02 / Settlement date 30 APR 02	5 2500 560 000 000	13 481 77	0 00	0 00	- 13 481 77	Income purchased this period
US TREAS NTS DTD 05/17/1999 5 25 DUE 05 15 2004 BEO CUSIP 9128275F5 Trade date 27 MAR 02 / Settlement date 02 APR 02	5 2500 1 480 000 000	29 620 44	0 00	0 00	29 620 44	Income purchased this period
US TREAS NTS DTD 08/15/1999 6 DUE 08 15 2009 REG CUSIP 9128275N8 Trade date 23 AUG 02 / Settlement date 28 AUG 02	6 0000 440,000 000	932 61	0 00	0 00	932 61	Income purchased this period
US TREAS NTS DTD 08/15/1999 6 DUE 08 15 2009 REG CUSIP 9128275N8 Trade date 25 NOV 02 / Settlement date 27 NOV 02	6 0000 750 000 000	12,717 39	0 00	0 00	12 717 39	Income purchased this period
US TREAS NTS DTD 08/15/1999 6 DUE 08 15 2009 REG CUSIP 9128275N8 Trade date 16 SEP 02 / Settlement date 19 SEP 02	6 0000 555 000 000	- 3 167 12	0 00	0 00	- 3,167 12	Income purchased this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name 'FREEDOM FORUM INC--TATERS.SL

Income & Expense Detail - Base Currency

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Income

Fixed income

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	6 0000		24 668 48	0 00	0 00	- 24,668 48	Income purchased this period
CUSIP 9128275N8 Trade date 08 NOV 02 / Settlement date 12 NOV 02								
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	6 0000		28 714 40	0 00	0 00	- 28 714 40	Income purchased this period
CUSIP 9128275N8 Trade date 05 FEB 02 / Settlement date 08 FEB 02								
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	6 0000		4 891 30	0 00	0 00	- 4 891 30	Income purchased this period
CUSIP 9128275N8 Trade date 27 AUG 02 / Settlement date 30 AUG 02								
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	6 0000		7,818 23	0 00	0 00	- 7 818 23	Income purchased this period
CUSIP 9128275N8 Trade date 07 AUG 02 / Settlement date 12 AUG 02								
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	6 0000		1,158 79	0 00	0 00	- 1,158 79	Income purchased this period
CUSIP 9128275N8 Trade date 21 AUG 02 / Settlement date 28 AUG 02								
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	6 0000		12,837 50	0 00	0 00	- 12,837 50	Income purchased this period
CUSIP 9128275N8 Trade date 25 SEP 02 / Settlement date 30 SEP 02								
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	6 0000		2 987 39	0 00	0 00	- 2 987 39	Income purchased this period
CUSIP 9128275N8 Trade date 05 SEP 02 / Settlement date 10 SEP 02								
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	6 0000		7 720 92	0 00	0 00	- 7 720 92	Income purchased this period
CUSIP 9128275N8 Trade date 28 OCT 02 / Settlement date 31 OCT 02								
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	6 0000		17 102 45	0 00	0 00	- 17 102 45	Income purchased this period
CUSIP 9128275N8 Trade date 28 NOV 02 / Settlement date 04 DEC 02								
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	6 0000		5 512 50	0 00	0 00	- 5 512 50	Income purchased this period
CUSIP 9128275N8 Trade date 30 DEC 02 / Settlement date 31 DEC 02								
US TREAS NTS DTD 08/30/2001 2 75 DUE	09-30-2003 REG	2 7500		5,017 99	0 00	0 00	- 5 017 99	Income purchased this period
CUSIP 9128277D8 Trade date 11 JAN 02 / Settlement date 18 JAN 02								
US TREAS NTS DTD 08/30/2001 2 75 DUE	09-30-2003 REG	2 7500		5,047 46	0 00	0 00	- 5,047 46	Income purchased this period
CUSIP 9128277D8 Trade date 05 FEB 02 / Settlement date 08 FEB 02								

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name 'FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS DTO 09/30/2001 2 75 DUE 09 30 2003 REG CUSIP 91282770B Trade date 29 JAN 02 / Settlement date 01 FEB 02	2 7500 415 000 000	3 887 77	0 00	0 00	3,887 77	Income purchased this period
US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 9128275S7 Trade date 14 MAY 02 / Settlement date 17 MAY 02	5 8750 355 000 000	- 113 35	0 00	0 00	- 113 35	Income purchased this period
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Trade date 17 MAY 02 / Settlement date 22 MAY 02	5 8750 320,000 000	357 61	0 00	0 00	357 61	Income purchased this period
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Trade date 20 MAY 02 / Settlement date 23 MAY 02	5 8750 450 000 000	574 73	0 00	0 00	574 73	Income purchased this period
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Trade date 28 MAY 02 / Settlement date 31 MAY 02	5 8750 780 000 000	1 992 39	0 00	0 00	1 992 39	Income purchased this period
US TREAS NTS 5 875 DUE 11 15-2004 BEO CUSIP 9128275S7 Trade date 20 MAY 02 / Settlement date 23 MAY 02	5 8750 1 000 000 000	1 277 17	0 00	0 00	1 277 17	Income purchased this period
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Trade date 06 MAY 02 / Settlement date 09 MAY 02	5 8750 870,000 000	24 709 08	0 00	0 00	- 24 709 08	Income purchased this period
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Trade date 07 MAY 02 / Settlement date 10 MAY 02	5 8750 1,300 000 000	37,132 60	0 00	0 00	- 37 132 60	Income purchased this period
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Trade date 10 JUL 02 / Settlement date 15 JUL 02	5 8750 260 000 000	- 2 532 00	0 00	0 00	2,532 00	Income purchased this period
US TREAS NTS 6 125 DUE 08-15 2007 REG CUSIP 9128273E0 Trade date 05 MAR 02 / Settlement date 08 MAR 02	6 1250 550 000 000	1 854 25	0 00	0 00	1 954 25	Income purchased this period
US TREAS NTS 6 125 DUE 08-15 2007 REG CUSIP 9128273E0 Trade date 09 JUL 02 / Settlement date 12 JUL 02	6 1250 2,100 000 000	52 231 70	0 00	0 00	52 231 70	Income purchased this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 04 APR 02 / Settlement date 09 APR 02	6 1250 855 000 000	- 7 667 25	0 00	0 00	- 7 667 25	Income purchased this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name 'FREEDOM FORUM INC--TATERS-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	840 000 000	840 000 000	0 00	0 00	0 00	- 28,441 30	Income purchased this period	CUSIP 812827355 Trade date 04 JAN 02 / Settlement date 09 JAN 02
US TREAS 7 NT DUE 07 15 2008 REG	7 0000	840 000 000	840 000 000	0 00	0 00	0 00	- 28,441 30	Income purchased this period	CUSIP 812827355 Trade date 04 JAN 02 / Settlement date 09 JAN 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	2,300 000 000	2,300 000 000	0 00	0 00	0 00	- 59,930 25	Income purchased this period	CUSIP 8128273E0 Trade date 18 JUL 02 / Settlement date 19 JUL 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	1,285 000 000	1,285 000 000	0 00	0 00	0 00	- 38,925 37	Income purchased this period	CUSIP 8128273E0 Trade date 08 FEB 02 / Settlement date 13 FEB 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	445 000 000	445 000 000	0 00	0 00	0 00	- 752 84	Income purchased this period	CUSIP 8128273E0 Trade date 20 FEB 02 / Settlement date 25 FEB 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	4 840 000 000	4 840 000 000	0 00	0 00	0 00	- 149,643 07	Income purchased this period	CUSIP 8128273E0 Trade date 09 FEB 02 / Settlement date 13 FEB 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	2,035,000 000	2,035,000 000	0 00	0 00	0 00	- 16 871 67	Income purchased this period	CUSIP 8128273E0 Trade date 02 APR 02 / Settlement date 05 APR 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	880,000 000	880,000 000	0 00	0 00	0 00	6 300 97	Income purchased this period	CUSIP 8128273E0 Trade date 20 MAR 02 / Settlement date 25 MAR 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	165 000 000	165 000 000	0 00	0 00	0 00	- 1 563 40	Income purchased this period	CUSIP 8128273E0 Trade date 09 APR 02 / Settlement date 12 APR 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	125 000 000	125 000 000	0 00	0 00	0 00	- 1,332 44	Income purchased this period	CUSIP 8128273E0 Trade date 16 APR 02 / Settlement date 19 APR 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	595,000 000	595,000 000	0 00	0 00	0 00	- 10,570 70	Income purchased this period	CUSIP 8128273E0 Trade date 28 MAY 02 / Settlement date 31 MAY 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	155 000 000	155 000 000	0 00	0 00	0 00	- 1,835 81	Income purchased this period	CUSIP 9128273E0 Trade date 23 APR 02 / Settlement date 26 APR 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	715 000 000	715 000 000	0 00	0 00	0 00	- 4 839 09	Income purchased this period	CUSIP 8128273E0 Trade date 22 MAR 02 / Settlement date 27 MAR 02
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	4 839 09	4 839 09	0 00	0 00	0 00	- 4 839 09	Income purchased this period	CUSIP 8128273E0 Trade date 22 MAR 02 / Settlement date 27 MAR 02

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS 7 NT DUE 07 15-2006 REG CUSIP 912827Y55 Trade date 11 JAN 02 / Settlement date 16 JAN 02	7 0000 885 000 000	171 13	0 00	0 00	- 171 13	Income purchased this period
US TREAS 7 NT DUE 07-15 2006 REG CUSIP 912827Y55 Trade date 14 JAN 02 / Settlement date 17 JAN 02	7 0000 655 000 000	253 31	0 00	0 00	- 253 31	Income purchased this period
US TREAS 7 NT DUE 07-15-2006 REG CUSIP 912827Y55 Trade date 04 FEB 02 / Settlement date 07 FEB 02	7 0000 760 000 000	- 3 380 11	0 00	0 00	3 380 11	Income purchased this period
US TREAS 7 NT DUE 07-15 2006 REG CUSIP 912827Y55 Trade date 31 JAN 02 / Settlement date 05 FEB 02	7 0000 1 560 000 000	6 334 81	0 00	0 00	- 6 334 81	Income purchased this period
U S TREAS BDS 5 500 DUE 08 15-2028 REG CUSIP 912810FE3 Trade date 20 AUG 02 / Settlement date 23 AUG 02	5 5000 7 200 000 000	8 608 70	0 00	0 00	8 609 70	Income sold this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 Trade date 04 OCT 02 / Settlement date 09 OCT 02	6 0000 450,000 000	4 035 33	0 00	0 00	4 035 33	Income sold this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 Trade date 19 AUG 02 / Settlement date 22 AUG 02	6 0000 180 000 000	205 43	0 00	0 00	205 43	Income sold this period
US TREAS BDS DTD 02/15/1996 6 DUE 02-15 2026 REG CUSIP 912810EW4 Trade date 01 NOV 02 / Settlement date 06 NOV 02	6 0000 80 000 000	1,082 61	0 00	0 00	1 082 61	Income sold this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2026 REG CUSIP 912810EW4 Trade date 09 OCT 02 / Settlement date 15 OCT 02	6 0000 355 000 000	3 530 71	0 00	0 00	3 530 71	Income sold this period
US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 Trade date 24 DEC 02 / Settlement date 30 DEC 02	6 0000 650 000 000	14 519 02	0 00	0 00	14 519 02	Income sold this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2026 REG CUSIP 912810EW4 Trade date 02 DEC 02 / Settlement date 05 DEC 02	6 0000 25 000 000	456 52	0 00	0 00	456 52	Income sold this period
US TREAS BDS DTD 02/15/1996 6 DUE 02 15 2026 REG CUSIP 912810EW4 Trade date 08 SEP 02 / Settlement date 11 SEP 02	6 0000 170,000 000	748 37	0 00	0 00	748 37	Income sold this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 15 OCT 02 / Settlement date 18 OCT 02	6 0000 265 000 000	2 765 22	0 00	0 00	2 765 22	Income sold this period
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 20 NOV 02 / Settlement date 25 NOV 02	6 0000 700 000 000	11 841 31	0 00	0 00	11 841 31	Income sold this period
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 13 SEP 02 / Settlement date 18 SEP 02	6 0000 600 000 000	3 328 09	0 00	0 00	3 328 09	Income sold this period
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 18 OCT 02 / Settlement date 21 OCT 02	6 0000 250 000 000	2 730 98	0 00	0 00	2 730 98	Income sold this period
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 18 NOV 02 / Settlement date 21 NOV 02	6 0000 65 000 000	1,038 59	0 00	0 00	1,038 59	Income sold this period
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 23 SEP 02 / Settlement date 28 SEP 02	6 0000 70 000 000	478 35	0 00	0 00	478 35	Income sold this period
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 18 OCT 02 / Settlement date 23 OCT 02	6 0000 195 000 000	2 193 75	0 00	0 00	2 193 75	Income sold this period
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2028 REG CUSIP 912810EW4 Trade date 14 AUG 02 / Settlement date 19 AUG 02	6 0000 800 000 000	391 31	0 00	0 00	391 31	Income sold this period
US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 912810EQ7 Trade date 17 MAY 02 / Settlement date 22 MAY 02	6 2500 320 000 000	5,303 87	0 00	0 00	5 303 87	Income sold this period
US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 912810EQ7 Trade date 25 JUL 02 / Settlement date 30 JUL 02	6 2500 3,365 000 000	95 860 67	0 00	0 00	95 860 67	Income sold this period
US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 912810EQ7 Trade date 02 JAN 02 / Settlement date 07 JAN 02	6 2500 100 000 000	2,462 64	0 00	0 00	2 462 64	Income sold this period
US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 912810EQ7 Trade date 20 MAY 02 / Settlement date 23 MAY 02	6 2500 450 000 000	7 538 28	0 00	0 00	7,538 28	Income sold this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name *FREEDOM FORUM INC.-TATERS-SL

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Income

Fixed income

US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	2 839 26	2 839 26	0 00	0 00	2 839 26	Income sold this period
CUSIP 912810EQ7 Trade date 02 JUL 02 / Settlement date 08 JUL 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	5 577 52	5 577 52	0 00	0 00	5 577 52	Income sold this period
CUSIP 912810EQ7 Trade date 14 MAY 02 / Settlement date 17 MAY 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	4 509 17	4 509 17	0 00	0 00	4 509 17	Income sold this period
CUSIP 912810EQ7 Trade date 05 FEB 02 / Settlement date 08 FEB 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	7 843 58	7 843 58	0 00	0 00	7 843 58	Income sold this period
CUSIP 912810EQ7 Trade date 16 JUL 02 / Settlement date 19 JUL 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	2 762 43	2 762 43	0 00	0 00	2 762 43	Income sold this period
CUSIP 912810EQ7 Trade date 01 MAY 02 / Settlement date 08 MAY 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	4 652 87	4 652 87	0 00	0 00	4 652 87	Income sold this period
CUSIP 912810EQ7 Trade date 02 APR 02 / Settlement date 05 APR 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	1 522 79	1 522 79	0 00	0 00	1 522 79	Income sold this period
CUSIP 912810EQ7 Trade date 16 APR 02 / Settlement date 19 APR 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	2 108 08	2 108 08	0 00	0 00	2 108 08	Income sold this period
CUSIP 912810EQ7 Trade date 03 JUN 02 / Settlement date 06 JUN 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	1 268 89	1 268 89	0 00	0 00	1 268 89	Income sold this period
CUSIP 912810EQ7 Trade date 02 APR 02 / Settlement date 05 APR 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	8 701 66	8 701 66	0 00	0 00	8 701 66	Income sold this period
CUSIP 912810EQ7 Trade date 22 JUL 02 / Settlement date 25 JUL 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	1 643 65	1 643 65	0 00	0 00	1 643 65	Income sold this period
CUSIP 912810EQ7 Trade date 11 JUN 02 / Settlement date 14 JUN 02								
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	5 157 11	5 157 11	0 00	0 00	5 157 11	Income sold this period
CUSIP 912810EQ7 Trade date 23 MAY 02 / Settlement date 29 MAY 02								

◆ Income & Expense Detail - Base Currency

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Income

Fixed Income

Description	Asset ID/Dates	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
US TREAS BDS DTD 08/15/1993 6 25 DUE	08-15-2023 REG	100 000 000	6 2500	0 00	0 00	414 38	Income sold this period
CUSIP 812810EQ7 Trade date 06 MAR 02 / Settlement date 11 MAR 02							
US TREAS BDS DTD 08/15/1993 6 25 DUE	08-15-2023 REG	840 000 000	6 2500	0 00	0 00	26 616 02	Income sold this period
CUSIP 812810EQ7 Trade date 24 JUL 02 / Settlement date 29 JUL 02							
US TREAS BDS 7 1/4 15/8/2022 USD1000	7 25 DUE 08-15-2022 REG	525 000 000	7 2500	0 00	0 00	827 45	Income sold this period
CUSIP 812810EM6 Trade date 20 AUG 02 / Settlement date 23 AUG 02							
US TREAS NTS DTD 00004 3 25 DUE	05-31 2004 REG	715 000 000	3 2500	0 00	0 00	6 539 52	Income sold this period
CUSIP 812828AD2 Trade date 06 SEP 02 / Settlement date 11 SEP 02							
US TREAS NTS DTD 00004 3 25 DUE	05-31-2004 REG	1 420 000 000	3 2500	0 00	0 00	2 408 93	Income sold this period
CUSIP 812828AD2 Trade date 16 DEC 02 / Settlement date 19 DEC 02							
US TREAS NTS DTD 00004 3 25 DUE	05 31-2004 REG	375 000 000	3 2500	0 00	0 00	4 994 88	Income sold this period
CUSIP 812828AD2 Trade date 23 OCT 02 / Settlement date 28 OCT 02							
US TREAS NTS DTD 00004 3 25 DUE	05 31-2004 REG	785 000 000	3 2500	0 00	0 00	6 064 45	Income sold this period
CUSIP 812828AD2 Trade date 21 AUG 02 / Settlement date 26 AUG 02							
US TREAS NTS DTD 05/17/1998 5 25 DUE	05-15-2004 BEO	1 095 000 000	5 2500	0 00	0 00	27 790 82	Income sold this period
CUSIP 8128275F5 Trade date 06 MAY 02 / Settlement date 09 MAY 02							
US TREAS NTS DTD 05/17/1998 5 25 DUE	05-15-2004 BEO	1 510 000 000	5 2500	0 00	0 00	30 877 83	Income sold this period
CUSIP 8128275F5 Trade date 02 APR 02 / Settlement date 05 APR 02							
US TREAS NTS DTD 05/17/1998 5 25 DUE	05-15-2004 BEO	650 000 000	5 2500	0 00	0 00	11 783 49	Income sold this period
CUSIP 8128275F5 Trade date 15 MAR 02 / Settlement date 20 MAR 02							
US TREAS NTS DTD 08/15/1998 6 DUE	08-15-2009 REG	560 000 000	6 0000	0 00	0 00	3 926 08	Income sold this period
CUSIP 8128275N8 Trade date 24 SEP 02 / Settlement date 27 SEP 02							
US TREAS NTS DTD 08/15/1999 6 DUE	08-15-2009 REG	1 110 000 000	6 0000	0 00	0 00	3 438 59	Income sold this period
CUSIP 8128275N8 Trade date 28 AUG 02 / Settlement date 03 SEP 02							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL
Account number 2602473

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS DTD 08/15/1999 6 DUE 08 15 2009 REG CUSIP 9128275N8 Trade date 01 OCT 02 / Settlement date 04 OCT 02	6 0000 655 000 000	5,339 67	0 00	0 00	5 339 67	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 Trade date 13 NOV 02 / Settlement date 18 NOV 02	6 0000 750,000 000	11,616 85	0 00	0 00	11 616 85	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08-15 2009 REG CUSIP 9128275N8 Trade date 12 DEC 02 / Settlement date 17 DEC 02	6 0000 290 000 000	5 863 04	0 00	0 00	5 863 04	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 Trade date 25 SEP 02 / Settlement date 01 OCT 02	6 0000 885 000 000	6 637 50	0 00	0 00	6 637 50	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 Trade date 08 FEB 02 / Settlement date 13 FEB 02	6 0000 995 000 000	29 525 54	0 00	0 00	29 525 54	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 Trade date 06 SEP 02 / Settlement date 11 SEP 02	6 0000 340,000 000	1 496 74	0 00	0 00	1 496 74	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08-15 2009 REG CUSIP 9128275N8 Trade date 27 SEP 02 / Settlement date 02 OCT 02	6 0000 425,000 000	3 326 09	0 00	0 00	3 326 09	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08 15 2009 REG CUSIP 9128275N8 Trade date 13 SEP 02 / Settlement date 18 SEP 02	6 0000 400,000 000	2 217 39	0 00	0 00	2 217 39	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08 15 2009 REG CUSIP 9128275N8 Trade date 30 SEP 02 / Settlement date 03 OCT 02	6 0000 400,000 000	3 195 65	0 00	0 00	3,195 65	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08-15 2009 REG CUSIP 9128275N8 Trade date 21 AUG 02 / Settlement date 28 AUG 02	6 0000 315 000 000	564 95	0 00	0 00	564 95	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08-15 2009 REG CUSIP 9128275N8 Trade date 14 NOV 02 / Settlement date 19 NOV 02	6 0000 1 765 000 000	27,626 09	0 00	0 00	27,626 09	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08 15 2009 REG CUSIP 9128275N8 Trade date 11 DEC 02 / Settlement date 16 DEC 02	6 0000 1,450 000 000	29 078 80	0 00	0 00	29 078 80	Income sold this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
US TREAS NTS DTD 08/15/1999 6 DUE 08-15-2009 REG CUSIP 8128275N8 Trade date 19 SEP 02 / Settlement date 24 SEP 02	6 0000 600 000 000	3 813 04	0 00	0 00	3 813 04	Income sold this period
US TREAS NTS DTD 08/15/1999 6 DUE 08-15-2009 REG CUSIP 8128275N8 Trade date 04 NOV 02 / Settlement date 07 NOV 02	6 0000 350 000 000	4 793 48	0 00	0 00	4 793 48	Income sold this period
US TREAS NTS DTD 09/30/2001 2 75 DUE 09-30-2003 REG CUSIP 8128277D8 Trade date 20 FEB 02 / Settlement date 25 FEB 02	2 7500 450,000 000	5 031 59	0 00	0 00	5 031 59	Income sold this period
US TREAS NTS DTD 09/30/2001 2 75 DUE 09-30-2003 REG CUSIP 8128277D8 Trade date 13 MAR 02 / Settlement date 18 MAR 02	2 7500 680 000 000	8 882 14	0 00	0 00	8 882 14	Income sold this period
US TREAS NTS DTD 09/30/2001 2 75 DUE 09-30-2003 REG CUSIP 8128277D8 Trade date 08 MAR 02 / Settlement date 11 MAR 02	2 7500 410 000 000	5 017 99	0 00	0 00	5 017 99	Income sold this period
US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 8128275S7 Trade date 27 JUN 02 / Settlement date 02 JUL 02	5 8750 1,010 000 000	7 739 67	0 00	0 00	7,739 67	Income sold this period
US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 8128275S7 Trade date 08 JUL 02 / Settlement date 11 JUL 02	5 8750 260 000 000	2 385 98	0 00	0 00	2 385 98	Income sold this period
US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 8128275S7 Trade date 11 JUL 02 / Settlement date 18 JUL 02	5 8750 3 085,000 000	30,535 63	0 00	0 00	30 535 63	Income sold this period
US TREAS NTS 5 875 DUE 11-15-2004 BEO CUSIP 8128275S7 Trade date 15 MAY 02 / Settlement date 20 MAY 02	5 8750 1 180,000 000	941 92	0 00	0 00	941 92	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 8128273E0 Trade date 11 APR 02 / Settlement date 16 APR 02	6 1250 525 000 000	5 329 77	0 00	0 00	5,329 77	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 8128273E0 Trade date 19 JUL 02 / Settlement date 24 JUL 02	6 1250 650,000 000	17,486 71	0 00	0 00	17 486 71	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 8128273E0 Trade date 20 MAR 02 / Settlement date 25 MAR 02	6 1250 595,000 000	3 825 59	0 00	0 00	3,825 59	Income sold this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL Account number 2602473

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 11 JUL 02 / Settlement date 16 JUL 02	8 1250 1,830 000 000	41 644 92	0 00	0 00	41 644 92	Income sold this period
US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 Trade date 12 APR 02 / Settlement date 17 APR 02	6 1250 1 025 000 000	10 579 16	0 00	0 00	10 579 16	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 23 JUL 02 / Settlement date 26 JUL 02	6 1250 1 410 000 000	38 409 84	0 00	0 00	38 409 84	Income sold this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 10 JUN 02 / Settlement date 13 JUN 02	6 1250 690,000 000	13,776 17	0 00	0 00	13 776 17	Income sold this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 12 APR 02 / Settlement date 17 APR 02	6 1250 775 000 000	7 998 88	0 00	0 00	7 998 88	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 30 APR 02 / Settlement date 03 MAY 02	8 1250 750 000 000	9 771 24	0 00	0 00	9,771 24	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 24 JUL 02 / Settlement date 29 JUL 02	6 1250 1 480,000 000	41 067 96	0 00	0 00	41 067 96	Income sold this period
US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 Trade date 01 MAY 02 / Settlement date 06 MAY 02	6 1250 270 000 000	3 654 70	0 00	0 00	3 654 70	Income sold this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 13 JUN 02 / Settlement date 18 JUN 02	6 1250 550 000 000	11,446 31	0 00	0 00	11 446 31	Income sold this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 14 MAR 02 / Settlement date 19 MAR 02	6 1250 845 000 000	4,575 14	0 00	0 00	4 575 14	Income sold this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 31 MAY 02 / Settlement date 05 JUN 02	8 1250 1 350 000 000	25 126 04	0 00	0 00	25 126 04	Income sold this period
US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 Trade date 05 APR 02 / Settlement date 10 APR 02	6 1250 775 000 000	7,080 97	0 00	0 00	7 080 97	Income sold this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL
Account number 2602473

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 Trade date 11 JUL 02 / Settlement date 18 JUL 02	6 1250 650 000 000	18 606 87	0 00	0 00	18 606 87	Income sold this period
US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 Trade date 02 AUG 02 / Settlement date 07 AUG 02	6 1250 1,250,000 000	36 589 26	0 00	0 00	36 589 26	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 14 FEB 02 / Settlement date 20 FEB 02	6 1250 545 000 000	461 07	0 00	0 00	461 07	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 25 JUL 02 / Settlement date 30 JUL 02	6 1250 1 000 000 000	27 917 82	0 00	0 00	27 917 82	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 25 MAR 02 / Settlement date 28 MAR 02	6 1250 725,000 000	5 029 44	0 00	0 00	5 029 44	Income sold this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 23 MAY 02 / Settlement date 29 MAY 02	6 1250 385 000 000	6 709 58	0 00	0 00	6 709 58	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 24 JUN 02 / Settlement date 27 JUN 02	6 1250 470 000 000	10 497 10	0 00	0 00	10 497 10	Income sold this period
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Trade date 25 JUL 02 / Settlement date 30 JUL 02	6 1250 1 050,000 000	29 313 71	0 00	0 00	29,313 71	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 23 MAY 02 / Settlement date 29 MAY 02	6 1250 345,000 000	6,012 48	0 00	0 00	6 012 48	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 24 JUN 02 / Settlement date 27 JUN 02	6 1250 640 000 000	14 293 97	0 00	0 00	14 293 97	Income sold this period
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Trade date 08 MAR 02 / Settlement date 11 MAR 02	6 1250 130 000 000	527 90	0 00	0 00	527 90	Income sold this period
US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 Trade date 17 JUL 02 / Settlement date 22 JUL 02	6 1250 710 000 000	18 860 60	0 00	0 00	18 860 60	Income sold this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name *FREEDOM FORUM INC.-TATERS-5L

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed Income

US TREAS NTS 6 125 DUE 08 15-2007 REG	6 1250	350,000,000	10,541.09	0.00	0.00	10,541.09	Income sold this period
CUSIP 9128273E0 Trade date 07 AUG 02 / Settlement date 12 AUG 02							
US TREAS NTS 6 125 DUE 08 15 2007 REG	6 1250	645,000,000	7,202.80	0.00	0.00	7,202.80	Income sold this period
CUSIP 9128273E0 Trade date 17 APR 02 / Settlement date 22 APR 02							
US TREAS NTS 6 125 DUE 08-15-2007 REG	6 1250	685,000,000	6,854.11	0.00	0.00	6,854.11	Income sold this period
CUSIP 9128273E0 Trade date 15 FEB 02 / Settlement date 21 FEB 02							
US TREAS 7 NT DUE 07-15-2006 REG	7 0000	1,320,000,000	6,891.71	0.00	0.00	6,891.71	Income sold this period
CUSIP 91282755 Trade date 06 FEB 02 / Settlement date 11 FEB 02							
US TREAS 7 NT DUE 07-15 2006 REG	7 0000	5,880,000,000	32,973.48	0.00	0.00	32,973.48	Income sold this period
CUSIP 91282755 Trade date 08 FEB 02 / Settlement date 13 FEB 02							
US TREAS 7 NT DUE 07-15-2006 REG	7 0000	820,000,000	1,585.64	0.00	0.00	1,585.64	Income sold this period
CUSIP 91282755 Trade date 22 JAN 02 / Settlement date 25 JAN 02							
US TREAS 7 NT DUE 07-15-2006 REG	7 0000	480,000,000	1,577.90	0.00	0.00	1,577.90	Income sold this period
CUSIP 91282755 Trade date 29 JAN 02 / Settlement date 01 FEB 02							
US TREAS 7 NT DUE 07-15 2006 REG	7 0000	700,000,000	22,902.17	0.00	0.00	22,902.17	Income sold this period
CUSIP 91282755 Trade date 28 DEC 01 / Settlement date 03 JAN 02							
US TREAS 7 NT DUE 07 15 2006 REG	7 0000	615,000,000	832.46	0.00	0.00	832.46	Income sold this period
CUSIP 91282755 Trade date 16 JAN 02 / Settlement date 22 JAN 02							

Total government bonds

240,356.85	0.00	0.00	240,356.85	Receivable last period
283,265.24	0.00	0.00	283,265.24	Receivable this period
949,046.88	0.00	0.00	949,046.88	Received this period
0.00	0.00	0.00	0.00	Tax recoverable last period
0.00	0.00	0.00	0.00	Tax recoverable this period
0.00	0.00	0.00	0.00	Tax reclaims received
- 969,252.88	0.00	0.00	- 969,252.88	Income purchased this period
1,038,492.06	0.00	0.00	1,038,492.06	Income sold this period
1,061,194.45	0.00	0.00	1,061,194.45	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Government agencies						
United States - USD						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 0 000	10 350 00	0 00	0 00	10 350 00	Received this period
CUSIP 092475102 Ex date 30 SEP 02 / Pay date 30 SEP 02						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 0 000	10 350 00	0 00	0 00	10,350 00	Received this period
CUSIP 092475102 Ex date 30 AUG 02 / Pay date 30 AUG 02						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 0 000	10,350 00	0 00	0 00	10 350 00	Received this period
CUSIP 092475102 Ex date 11 JAN 02 / Pay date 31 JAN 02						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 0 000	10 350 00	0 00	0 00	10,350 00	Received this period
CUSIP 092475102 Ex date 13 MAR 02 / Pay date 28 MAR 02						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 0 000	10 350 00	0 00	0 00	10 350 00	Received this period
CUSIP 092475102 Ex date 13 FEB 02 / Pay date 28 FEB 02						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 0 000	10,350 00	0 00	0 00	10,350 00	Received this period
CUSIP 092475102 Ex date 28 JUN 02 / Pay date 28 JUN 02						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 0 000	10,350 00	0 00	0 00	10 350 00	Received this period
CUSIP 092475102 Ex date 31 JUL 02 / Pay date 31 JUL 02						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 185,600 000	10 350 00	0 00	0 00	10,350 00	Received this period
CUSIP 092475102 Ex date 31 OCT 02 / Pay date 31 OCT 02						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 185 600 000	10 350 00	0 00	0 00	10,350 00	Received this period
CUSIP 092475102 Ex date 23 DEC 02 / Pay date 23 DEC 02						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 165 800 000	10 350 00	0 00	0 00	10,350 00	Received this period
CUSIP 092475102 Ex date 29 NOV 02 / Pay date 29 NOV 02						
MFC BLACKROCK INC OPPORTUNITY TR INC	0000 0 000	10 350 00	0 00	0 00	10,350 00	Received this period
CUSIP 092475102 Ex date 11 APR 02 / Pay date 30 APR 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

◆ Income & Expense Detail - Base Currency

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Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
MFC BLACKROCK INC OPPORTUNITY TR INC CUSIP 092475102 Ex date 13 MAY 02 / Pay date 31 MAY 02	0000 0 000	10 350 00	0 00	0 00	10 350 00	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 28 DEC 01 / Pay date 31 JAN 02	0148 0 000	1 444 88	0 00	0 00	1 444 88	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 13 MAY 02 / Pay date 31 MAY 02	0083 0 000	619 38	0 00	0 00	619 38	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 31 JUL 02 / Pay date 31 JUL 02	0000 0 000	619 38	0 00	0 00	619 38	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 26 DEC 02 / Pay date 26 DEC 02	0000 89 100 000	619 38	0 00	0 00	619 38	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 0 000	619 38	0 00	0 00	619 38	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 13 MAR 02 / Pay date 28 MAR 02	0000 0 000	1 444 88	0 00	0 00	1,444 88	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 30 AUG 02 / Pay date 30 AUG 02	0000 0 000	619 38	0 00	0 00	619 38	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 13 FEB 02 / Pay date 28 FEB 02	0148 0 000	1 444 88	0 00	0 00	1 444 88	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 30 SEP 02 / Pay date 30 SEP 02	0000 0 000	619 38	0 00	0 00	619 38	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 11 APR 02 / Pay date 30 APR 02	0148 0 000	1 444 88	0 00	0 00	1 444 88	Received this period
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 29 NOV 02 / Pay date 29 NOV 02	0000 89,100 000	619 38	0 00	0 00	619 38	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL
Account number 2602473

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 Ex date 31 OCT 02 / Pay date 31 OCT 02	0000 88 100 000	618 38	0 00	0 00	618 38	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 30 SEP 02 / Pay date 30 SEP 02	0000 0 000	4 022 20	0 00	0 00	4 022 20	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 13 MAY 02 / Pay date 31 MAY 02	0000 0 000	6 319 60	0 00	0 00	6 319 60	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 31 DEC 02 / Pay date 31 DEC 02	0000 118 300 000	4 022 20	0 00	0 00	4 022 20	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 30 AUG 02 / Pay date 30 AUG 02	0000 0 000	5 185 00	0 00	0 00	5,185 00	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 13 MAR 02 / Pay date 28 MAR 02	0000 0 000	6 490 40	0 00	0 00	6,490 40	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 0 000	6,148 80	0 00	0 00	6,148 80	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 31 JUL 02 / Pay date 31 JUL 02	0000 0 000	5 978 00	0 00	0 00	5 978 00	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 11 JAN 02 / Pay date 31 JAN 02	0000 0 000	5 978 00	0 00	0 00	5 978 00	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 31 OCT 02 / Pay date 31 OCT 02	0000 118 300 000	4 022 20	0 00	0 00	4 022 20	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 13 FEB 02 / Pay date 28 FEB 02	0000 0 000	6 148 80	0 00	0 00	6 148 80	Received this period
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552939100 Ex date 11 APR 02 / Pay date 30 APR 02	0000 0 000	6 490 40	0 00	0 00	6 480 40	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
MFC MFS GOVT MKTS INC TR SH BEN INT CUSIP 552938100 Ex date 29 NOV 02 / Pay date 29 NOV 02	0000 118 300 000	4,022 20	0 00	0 00	4 022 20	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 03 APR 02 / Pay date 19 APR 02	0470 0 000	2 185 50	0 00	0 00	2 185 50	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 20 SEP 02 / Pay date 20 SEP 02	0000 0 000	2 185 50	0 00	0 00	2 185 50	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 01 MAY 02 / Pay date 17 MAY 02	0470 0 000	2 185 50	0 00	0 00	2 185 50	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 23 AUG 02 / Pay date 23 AUG 02	0000 0 000	2 185 50	0 00	0 00	2 185 50	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 19 JUL 02 / Pay date 19 JUL 02	0000 0 000	2 185 50	0 00	0 00	2 185 50	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 22 NOV 02 / Pay date 22 NOV 02	0000 46,500 000	2 185 50	0 00	0 00	2 185 50	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 27 DEC 01 / Pay date 18 JAN 02	0470 0 000	2 185 50	0 00	0 00	2 185 50	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 06 FEB 02 / Pay date 22 FEB 02	0470 0 000	2,185 50	0 00	0 00	2 185 50	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 18 OCT 02 / Pay date 18 OCT 02	0000 46 500 000	2 185 50	0 00	0 00	2 185 50	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 06 MAR 02 / Pay date 22 MAR 02	0470 0 000	2 185 50	0 00	0 00	2 185 50	Received this period
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 21 JUN 02 / Pay date 21 JUN 02	0000 0 000	2 185 50	0 00	0 00	2 185 50	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
MFC TCW / DW TERM TR 2003 CUSIP 87234U108 Ex date 20 DEC 02 / Pay date 20 DEC 02	0000 48 500 000	2,185 50	0 00	0 00	2,185 50	Received this period
Total government agencies		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		225,988 36	0 00	0 00	225,988 36	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		225,988 36	0 00	0 00	225,988 36	Earned Income
Corporate bonds						
United States - USD						
ALUM CO AMER BD SER B 8 5 DUE 08-15 2018BEO CUSIP 022249BAJ	8 5000 600 000 000	1,733 33	0 00	0 00	1 733 33	Receivable last period
AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00387 5 875 DUE 07-14-2008 CUSIP 02635PRG0 Ex date 15 OCT 01 / Pay date 15 OCT 01	5 8750 750 000 000	9 302 08	0 00	0 00	9 302 08	Receivable last period
BELLSOUTH TELECOMMUNICATIONS INC 8 375 BD DUE 08-01-2028 CALL CUSIP 078867AW7 Ex date 01 DEC 00 / Pay date 01 DEC 00	8 3750 650 000 000	3,453 12	0 00	0 00	3 453 12	Receivable last period
BK NY INC 8 5 DUE 12-01-2003 REG CUSIP 084057AN2	8 5000 910 000 000	4 829 18	0 00	0 00	4 829 18	Receivable last period
BOEING CO 8 625 DEB DUE 02-15-2038 CUSIP 097023AS4 Ex date 15 AUG 01 / Pay date 15 AUG 01	8 6250 500,000 000	12 513 89	0 00	0 00	12 513 89	Receivable last period
BURL NORTHN SANTA FE CORP NT DTO 03/10/1899 8 75 DUE 03 15-2028 BEO CUSIP 12189TAN4 Ex date 15 SEP 01 / Pay date 15 SEP 01	8 7500 510 000 000	10 138 25	0 00	0 00	10 138 25	Receivable last period
CONS NAT GAS CO SR NT 2001 SER A 8 85 DUE 04-15-2011/04-17 2001 BEO CUSIP 209815BV4 Ex date 15 OCT 01 / Pay date 15 OCT 01	8 8500 330,000 000	4 772 18	0 00	0 00	4 772 18	Receivable last period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
DELPHI CORP 6 125% NTS 1/5/04 USD CUSIP 247126AA3 Ex date 01 NOV 01 / Pay date 01 NOV 01	8 1250 925 000 000	9,442 70	0 00	0 00	9 442 70	Receivable last period
DUKE RLTY LTD PARTNERSHIP 7 05 DUE 03-01-2016/03-01 2008 REG PUT CUSIP 264414AR4	7 0500 850 000 000	19 975 00	0 00	0 00	19 975 00	Receivable last period
ERP OPER LTD PARTNERSHIP DUE 04-13-2015/04-13 2005 REG PUT CUSIP 26884AAH6	6 6300 675,000 000	8 696 37	0 00	0 00	8 696 37	Receivable last period
FORD MTR CR CO NT 5 8 DUE 01 12-2009 BEO CUSIP 345397SG9 Ex date 12 JUL 01 / Pay date 12 JUL 01	5 8000 450 000 000	12,252 50	0 00	0 00	12 252 50	Receivable last period
GEN MTR CORP 8 80 BD DUE 3-1-2021 REG PUTABLE ON 3-1 98 CUSIP 370442AJ4 Ex date 01 SEP 01 / Pay date 01 SEP 01	8 8000 390,000 000	11 439 99	0 00	0 00	11 439 99	Receivable last period
GEN MTRS CORP SR UNSECD NT 7 2 DUE 01 15 2011 BEO CUSIP 370442BB0 Ex date 15 JUL 01 / Pay date 15 JUL 01	7 2000 600,000 000	19,920 00	0 00	0 00	19 920 00	Receivable last period
HSEHD FIN CORP NT 6 5 DUE 11-15-2008 BEO CUSIP 441812GD0 Ex date 15 NOV 01 / Pay date 15 NOV 01	6 5000 1 750 000 000	14 534 73	0 00	0 00	14 534 73	Receivable last period
MAY DEPT STORES CO DEB DTD 09/15/1998 7 45 DUE 09 15-2011 REG CUSIP 577778BE2	7 4500 900 000 000	18,742 49	0 00	0 00	18 742 49	Receivable last period
MCI COMMUNICATIONS CORP 8 5 DUE 04 15-2010 REG BD IN DEFAULT CUSIP 552673AW5	6 5000 460,000 000	6 312 22	0 00	0 00	6 312 22	Receivable last period
MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY 7 85 DUE 05-30-2003 CUSIP 59018S6Z2 Ex date 30 MAY 01 / Pay date 30 MAY 01	7 8500 500 000 000	3 379 86	0 00	0 00	3 379 86	Receivable last period
NATL CY CORP SUB DEB DTD 05/04/1999 6 875 DUE 05-15 2019 BEO CUSIP 635405AM5 Ex date 15 NOV 01 / Pay date 15 NOV 01	6 8750 500 000 000	4 392 36	0 00	0 00	4 392 36	Receivable last period
NATL CY CORP 7 2 DUE 05 15-2005 REG CUSIP 635405AH6 Ex date 15 NOV 01 / Pay date 15 NOV 01	7 2000 1 400 000 000	12,880 00	0 00	0 00	12 880 00	Receivable last period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
PAC BELL 6 625 NT DUE 11-01-2009 BEO CUSIP 694032BC6	6 6250 835,000,000	9 219 79	0 00	0 00	9 219 79	Receivable last period
PNC FDG CORP SUB NT DTD 02/22/1999 6 125DUE 02 15-2009 BEO CUSIP 693476AL7 Ex date 15 AUG 00 / Pay date 15 AUG 00	6 1250 1,375,000,000	31 815 97	0 00	0 00	31,815 97	Receivable last period
PROLOGIS TR PROLOGIS TR NOTES 7 DUE 10-01-2003 BEO CUSIP 743410AB8 Ex date 01 OCT 01 / Pay date 01 OCT 01	7 0000 650,000,000	11 375 00	0 00	0 00	11 375 00	Receivable last period
PVTPL USAA CAP CORP MEDIUM TERM NTS BOOKENTRY 5 591 DUE 12-20-2008 REG CUSIP 80327QCM9	5 5910 400,000,000	683 34	0 00	0 00	683 34	Receivable last period
SEARS ROEBUCK ACCEP CORP TRANCHE # TR 00138 SER 3 6 99 MTN DUE 09-30-2002 BEO CUSIP 81240QFT4	6 9900 700,000,000	6,252 16	0 00	0 00	6,252 16	Receivable last period
SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11-15-2028 BEO CUSIP 852060AD4 Ex date 15 NOV 01 / Pay date 15 NOV 01	6 8750 400,000,000	3 513 88	0 00	0 00	3 513 88	Receivable last period
SUNTRUST BKS INC 6 125 DUE 02-15-2004 REG CUSIP 887914AF0	6 1250 520,000,000	12,032 22	0 00	0 00	12,032 22	Receivable last period
UTD PARCEL SVC AMER INC DEB INT RATE 6 375 TO STEP UP 04-01-2030 03-31-2030 CUSIP 811308AB0 Ex date 01 OCT 01 / Pay date 01 OCT 01	6 3750 830,000,000	13,190 62	0 00	0 00	13 190 62	Receivable last period
WA MUT INC NTS 7 5 DUE 08-15 2008 BEO CUSIP 839322AD5 Ex date 15 AUG 01 / Pay date 15 AUG 01	7 5000 1 000 000 000	28,333 33	0 00	0 00	28 333 33	Receivable last period
WORLDCOM INC GA NT 6 95 DUE 08-15-2028 BEO IN DEFAULT CUSIP 98155KAJ1 Ex date 15 AUG 01 / Pay date 15 AUG 01	6 9500 420,000,000	11 027 33	0 00	0 00	11 027 33	Receivable last period
ALUM CO AMER BD SER B 6 5 DUE 08 15-2018BEO CUSIP 022249BA3	6 5000 600,000,000	1 733 33	0 00	0 00	1 733 33	Receivable this period
AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00364 5 91 8-12-2008 CUSIP 02635PRD7	5 9100 1 500,000 000	18 715 00	0 00	0 00	18,715 00	Receivable this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
AOL TIME WARNER INC 6 125 DUE 04-15 2006/04-19 2001 BEO CUSIP 00184AAA3	6 1250 1 250 000 000	16 163 20	0 00	0 00	16 163 20	Receivable this period
BELLSOUTH TELECOMMUNICATIONS INC 6 375 BD DUE 06 01 2028 CALL CUSIP 079867AW7	6 3750 650 000 000	3 453 12	0 00	0 00	3 453 12	Receivable this period
BOEING CO 6 625 DEB DUE 02 15 2038 CUSIP 097023AS4	6 6250 500 000 000	12 513 89	0 00	0 00	12 513 89	Receivable this period
BURL NORTHN SANTA FE CORP NT DTD 03/10/1999 6 75 DUE 03 15-2029 BEO CUSIP 12189TAN4	6 7500 510 000 000	10 136 25	0 00	0 00	10 136 25	Receivable this period
BURL NORTHN SANTA FE CORP 7 125 DUE 12 15 2010 BEO CUSIP 12189TAS3	7 1250 800 000 000	2 533 33	0 00	0 00	2 533 33	Receivable this period
CAROLINA PWR & LT CO NT 6 5 DUE 07-15-2012/07-14 2012 BEO CUSIP 144141CSS5 Ex date 15 JAN 03 / Pay date 15 JAN 03	6 5000 700,000 000	18 958 33	0 00	0 00	18 958 33	Receivable this period
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00724 4 69 DUE 04-25-2005 CUSIP 14912LU58	4 6900 1 000 000 000	8 598 33	0 00	0 00	8 598 33	Receivable this period
CONS NAT GAS CO SR NT 2001 SER A 6 85 DUE 04-15-2011/04-17-2001 BEO CUSIP 209615BV4	6 8500 730 000 000	10 556 61	0 00	0 00	10 556 61	Receivable this period
DAIMLER CHRYSLER N AMER HLDG CORP SR GBLBD DTD 01/16/2002 7 3 1 15-12BE CUSIP 233835AT4 Ex date 15 JAN 03 / Pay date 15 JAN 03	7 3000 500 000 000	16 830 55	0 00	0 00	16 830 55	Receivable this period
DAYTON HUDSON CORP DAYTON HUDSON NT 5 875 DUE 11 01 2008 BEO CUSIP 239753DM5	5 8750 1 275 000 000	12 484 37	0 00	0 00	12 484 37	Receivable this period
DELPHI CORP 6 125% NTS 1/5/04 USD CUSIP 247126AA3	6 1250 925 000 000	9 442 70	0 00	0 00	9 442 70	Receivable this period
DUKE RLTY LTD PARTNERSHIP 7 05 DUE 03-01-2016/03 01 2006 REG PUT CUSIP 264414AR4	7 0500 850 000 000	19 975 00	0 00	0 00	19 975 00	Receivable this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
ERP OPER LTD PARTNERSHIP DUE 04-13 2015/04-13 2005 REG PUT CUSIP 26884AAH8	8 6300 450 000 000	6 484 25	0 00	0 00	6 484 25	Receivable this period
FORD MTR CR CO NT 5 8 DUE 01-12-2008 BEO CUSIP 345397SG9 Ex date 12 JAN 03 / Pay date 12 JAN 03	5 8000 1 700,000 000	46 287 22	0 00	0 00	46 287 22	Receivable this period
GEN ELEC CAP CORP MTN BO TRANCHE # TR 00552 5 DUE 08-15 2007 BEO CUSIP 36962GYZ1	5 0000 1 500 000 000	3,333 33	0 00	0 00	3 333 33	Receivable this period
GEN MTR CORP 8 80 BD DUE 3 1-2021 REG PUTABLE ON 3-1-88 CUSIP 370442AJ4	8 9000 390,000 000	11 439 99	0 00	0 00	11,439 99	Receivable this period
GEN MTRS ACCEP CORP NT DTD 09/12/2001 6 875 DUE 09-15-2011 BEO CUSIP 370425RX0	6 8750 700 000 000	14 170 14	0 00	0 00	14,170 14	Receivable this period
GEN MTRS CORP SR UNSECD NT 7 2 DUE 01-15 2011 BEO CUSIP 370442BB0 Ex date 15 JAN 03 / Pay date 15 JAN 03	7 2000 600,000 000	18,920 00	0 00	0 00	18 920 00	Receivable this period
GOLDEN W FINL CORP DEL 4 125 DUE 08-15 2007 BEO CUSIP 381317AP1	4 1250 1,200 000 000	19 524 99	0 00	0 00	19 524 99	Receivable this period
HSEHD FIN CORP NT 8 5 DUE 11-15-2008 BEO CUSIP 441812GD0	6 5000 925 000 000	7 682 64	0 00	0 00	7 682 64	Receivable this period
INTL LEASE FIN CORP 4 375 DUE 12-15-2005BEO CUSIP 459745FC4	4 3750 750,000 000	1 093 74	0 00	0 00	1,093 74	Receivable this period
INTL LEASE FIN CORP- MEDIUM TERM NOTE TRANCHE # TR 00546 5 54 DUE 3-21-05 CUSIP 45974VYT8	5 5400 500,000 000	5 847 78	0 00	0 00	5 847 78	Receivable this period
MAY DEPT STORES CO DEB DTD 09/15/1998 7 45 DUE 09-15-2011 REG CUSIP 577778BE2	7 4500 800 000 000	19,742 49	0 00	0 00	19,742 49	Receivable this period
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00253 5 38 DUE 02-01-2007 CUSIP 59018YLN8	5 3600 475 000 000	10 608 33	0 00	0 00	10 608 33	Receivable this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name FREEDOM FORUM INC--TATERS-SL

Income & Expense Detail - Base Currency

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Income

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
MORGAN STANLEY GLOBAL NT DTD 04/25/2001	6 I DUE 04 15 2006 BEO	6 1000	18 097 22	18 097 22	0 00	0 00	16,097 22	Receivable this period
CUSIP 617446GL7								
MATL CY CORP SUB DEB DTD 05/04/1999	6 875 DUE 05 15 2019 BEO	6 8750	4 392 36	4 392 36	0 00	0 00	4 392 36	Receivable this period
CUSIP 635405AM5								
MATL CY CORP 7 2 DUE 05 15-2005 REG		7 2000	2 760 00	2 760 00	0 00	0 00	2 760 00	Receivable this period
CUSIP 635405AH8								
PAC BELL 6 625 NT DUE 11-01-2009 BEO		6 6250	8 219 79	8 219 79	0 00	0 00	9,219 79	Receivable this period
CUSIP 694032BC8								
PNC FDG CORP SUB NT DTD 02/22/1998	6 1250 DUE 02 15-2008 BEO	6 1250	31 815 97	31 815 97	0 00	0 00	31 815 97	Receivable this period
CUSIP 693478AL7								
PROLOGIS TR PROLOGIS TR NOTES 7 DUE	10-01 2003 BEO	7 0000	11 375 00	11 375 00	0 00	0 00	11 375 00	Receivable this period
CUSIP 743410AB8								
PVTL USAA CAP CORP MEDIUM TERM NTS	BOOKENTRY 5 591 DUE 12-20-2008 REG	5 5910	5 653 12	5 653 12	0 00	0 00	5 653 12	Receivable this period
CUSIP 90327QCM9								
SAFWAY INC NT DTD 07/16/2002 4 B DUE	07 16-2007/07 15 2007 BEO	4 8000	15 400 00	15 400 00	0 00	0 00	15 400 00	Receivable this period
CUSIP 785514BB8	EX date 16 JAN 03 / Pay date 16 JAN 03							
SEARS ROEBUCK ACCEP CORP NT 7 DUE	06 01 2032/05 31 2032 BEO	7 0000	4 083 33	4 083 33	0 00	0 00	4 083 33	Receivable this period
CUSIP 812404BK6								
SPRINT CAP CORP SPRINT CAP CORP 6 875	DUE 11 15-2028 BEO	6 8750	8 784 72	8 784 72	0 00	0 00	8 784 72	Receivable this period
CUSIP 852060AD4								
SUNTRUST BKS INC 6 0 DEB DUE 01 15 2028		6 0000	27 666 67	27 666 67	0 00	0 00	27 666 67	Receivable this period
CUSIP 867914AN3								
SUNTRUST BKS INC 8 125 DUE 02-15 2004		8 1250	12 032 22	12 032 22	0 00	0 00	12 032 22	Receivable this period
CUSIP 867914AF0								

The Northern Trust Company

ated by The Northern Trust Company from reviewed periodic data on Jan 03

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
UN PAC CORP 8 625 NTS DUE 02-01-2008 BEO CUSIP 907818BX5	8 6250 1,680,000 000	48,375 00	0 00	0 00	48 375 00	Receivable this period
UTD PARCEL SVC AMER INC DEB INT RATE 8 375 TO STEP UP 04-01 2030 03-31-2030 CUSIP 811308AB0	8 3750 630 000 000	13,180 82	0 00	0 00	13 180 82	Receivable this period
VERIZON NY INC DEB SER A 6 875 DUE 04-01 2012 BEO CUSIP 92344XAA7	6 8750 500,000 000	8,593 75	0 00	0 00	8,593 75	Receivable this period
WA MUT INC NTS 7 5 DUE 08-15-2008 BEO CUSIP 939322AD5	7 5000 1 000,000 000	28,333 33	0 00	0 00	28 333 33	Receivable this period
WAL-MART STORES INC NT 6 875 DUE 08-10-2009 BEO CUSIP 931142BE2	6 8750 1,200 000 000	32 312 49	0 00	0 00	32,312 49	Receivable this period
WELLS FARGO & CO SUB NT DTD 04/09/1998 6 875 DUE 04-01-2008 REG CUSIP 949740BZ8	6 8750 700 000 000	12,031 25	0 00	0 00	12,031 25	Receivable this period
WEYERHAEUSER CO NT 5 5 DUE 03-15 2005 BEO CUSIP 982168BK9	5 5000 425 000 000	8 882 63	0 00	0 00	8 882 63	Receivable this period
ALCOA INC BD 6 DUE 01 15-2012/01-14 2012BEO CUSIP 013817AFB Ex date 15 JUL 02 / Pay date 15 JUL 02	6 0000 1,500 000 000	45,000 00	0 00	0 00	45,000 00	Received this period
ALUM CO AMER BD SER B 6 5 DUE 08-15 2018BEO CUSIP 022249BA3 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 5000 600 000 000	19 500 00	0 00	0 00	19 500 00	Received this period
ALUM CO AMER BD SER B 6 5 DUE 08-15-2018BEO CUSIP 022249BA3 Ex date 16 DEC 02 / Pay date 16 DEC 02	6 5000 600 000 000	19 500 00	0 00	0 00	19,500 00	Received this period
AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00367 5 875 DUE 07-14-2008 CUSIP 02835PRG0 Ex date 15 APR 02 / Pay date 15 APR 02	5 8750 750 000 000	20 680 00	0 00	0 00	20 680 00	Received this period
AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00367 5 875 DUE 07-14-2008 CUSIP 02835PRG0 Ex date 15 APR 02 / Pay date 15 APR 02	5 8750 750,000 000	1,351 25	0 00	0 00	1,351 25	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL Account number 2602473

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00364 5 91 6-12-2008 CUSIP 02635PRD7 Ex date 15 OCT 02 / Pay date 15 OCT 02	5 9100 1 500 000 000	44 325 00	0 00	0 00	44 325 00	Received this period
AOL TIME WARNER INC 6 125 DUE 04 15 2006/04-19-2001 BEO CUSIP 00184AAA3 Ex date 15 OCT 02 / Pay date 15 OCT 02	6 1250 1 250 000 000	38 281 25	0 00	0 00	38 281 25	Received this period
BELLSOUTH CAP FDG CORP 7 75 DUE 02-15-2010 BEO CUSIP 079857AG3 Ex date 15 AUG 02 / Pay date 15 AUG 02	7 7500 1 690 000 000	65,487 50	0 00	0 00	65 487 50	Received this period
BELLSOUTH TELECOMMUNICATIONS INC 6 375 BD DUE 06 01-2028 CALL CUSIP 079867AW7 Ex date 01 JUN 02 / Pay date 03 JUN 02	6 3750 650 000 000	20 718 75	0 00	0 00	20 718 75	Received this period
BELLSOUTH TELECOMMUNICATIONS INC 6 375 BD DUE 06-01 2028 CALL CUSIP 079887AW7 Ex date 02 DEC 02 / Pay date 02 DEC 02	6 3750 650 000 000	20 718 75	0 00	0 00	20 718 75	Received this period
BK NY INC 6 5 DUE 12 01-2003 REG CUSIP 064057AN2 Ex date 01 JUN 02 / Pay date 03 JUN 02	6 5000 910 000 000	29,575 00	0 00	0 00	29 575 00	Received this period
BOEING CO 6 625 DEB DUE 02-15-2038 CUSIP 097023AS4 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 6250 500 000 000	16 562 50	0 00	0 00	16 562 50	Received this period
BOEING CO 6 625 DEB DUE 02 15-2038 CUSIP 097023AS4 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 6250 500 000 000	16,562 50	0 00	0 00	16 562 50	Received this period
BRISTOL MYERS SQUIBB CO NT 5 75 DUE 10 01 2011 BEO CUSIP 110122AG3 Ex date 01 OCT 02 / Pay date 01 OCT 02	5 7500 1 500 000 000	43 125 00	0 00	0 00	43 125 00	Received this period
BURL NORTHN SANTA FE CORP NT DTD 03/10/1999 6 75 DUE 03 15 2029 BEO CUSIP 12189TAN4 Ex date 16 SEP 02 / Pay date 16 SEP 02	6 7500 510 000 000	17 212 50	0 00	0 00	17 212 50	Received this period
BURL NORTHN SANTA FE CORP NT DTD 03/10/1999 6 75 DUE 03 15 2029 BEO CUSIP 12189TAN4 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 7500 510,000 000	17 212 50	0 00	0 00	17 212 50	Received this period
BURL NORTHN SANTA FE CORP 7 125 DUE 12-15 2010 BEO CUSIP 12189TAS3 Ex date 16 DEC 02 / Pay date 16 DEC 02	7 1250 800 000 000	28 500 00	0 00	0 00	28 500 00	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00724 4 89 DUE 04-25-2005 CUSIP 14912LUS8 Ex date 25 OCT 02 / Pay date 25 OCT 02	4 6900 1 000 000 000	23 450 00	0 00	0 00	23 450 00	Received this period
CONS NAT GAS CO SR NT 2001 SER A 8 85 DUE 04-15-2011/04-17-2001 BEO CUSIP 209815BV4 Ex date 15 OCT 02 / Pay date 15 OCT 02	8 8500 730,000 000	11 302 50	0 00	0 00	11 302 50	Received this period
CONS NAT GAS CO SR NT 2001 SER A 8 85 DUE 04-15-2011/04-17-2001 BEO CUSIP 209815BV4 Ex date 15 OCT 02 / Pay date 15 OCT 02	8 8500 730 000 000	13,700 00	0 00	0 00	13,700 00	Received this period
CONS NAT GAS CO SR NT 2001 SER A 8 85 DUE 04-15-2011/04-17-2001 BEO CUSIP 209815BV4 Ex date 15 APR 02 / Pay date 15 APR 02	8 8500 330 000 000	11 302 50	0 00	0 00	11 302 50	Received this period
DAYTON HUDSON CORP DAYTON HUDSON NT 5 875 DUE 11-01-2008 BEO CUSIP 239753DM5 Ex date 01 NOV 02 / Pay date 01 NOV 02	5 8750 1 275 000 000	37,453 13	0 00	0 00	37,453 13	Received this period
DELPHI CORP 6 125% NTS 1/5/04 USD CUSIP 247126AA3 Ex date 01 MAY 02 / Pay date 01 MAY 02	6 1250 925 000 000	12,250 00	0 00	0 00	12,250 00	Received this period
DELPHI CORP 6 125% NTS 1/5/04 USD CUSIP 247126AA3 Ex date 01 MAY 02 / Pay date 01 MAY 02	6 1250 925 000 000	18 078 13	0 00	0 00	18 078 13	Received this period
DELPHI CORP 6 125% NTS 1/5/04 USD CUSIP 247126AA3 Ex date 01 NOV 02 / Pay date 01 NOV 02	6 1250 925 000 000	28 328 13	0 00	0 00	28 328 13	Received this period
DUKE RLTY LTD PARTNERSHIP 7 05 DUE 03-01-2018/03-01-2006 REG PUT CUSIP 264414AR4 Ex date 03 SEP 02 / Pay date 03 SEP 02	7 0500 850 000 000	29,982 50	0 00	0 00	29,982 50	Received this period
DUKE RLTY LTD PARTNERSHIP 7 05 DUE 03-01-2018/03-01-2006 REG PUT CUSIP 264414AR4 Ex date 01 MAR 02 / Pay date 01 MAR 02	7 0500 850 000 000	29 982 50	0 00	0 00	29 982 50	Received this period
ERP OPER LTD PARTNERSHIP DUE 04-13-2015/04-13-2005 REG PUT CUSIP 26884AAH6 Ex date 15 OCT 02 / Pay date 15 OCT 02	8 6300 450 000 000	14,917 50	0 00	0 00	14 917 50	Received this period
ERP OPER LTD PARTNERSHIP DUE 04-13-2015/04-13-2005 REG PUT CUSIP 26884AAH6 Ex date 13 APR 02 / Pay date 15 APR 02	8 6300 675 000 000	22 376 25	0 00	0 00	22 376 25	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FORD MTR CR CO NT 5 8 DUE 01-12-2009 BEO CUSIP 345397SG9 Ex date 12 JUL 02 / Pay date 12 JUL 02	5 8000 1 700 000 000	49 300 00	0 00	0 00	49 300 00	Received this period
FORD MTR CR CO NT 5 8 DUE 01-12-2009 BEO CUSIP 345397SG9 Ex date 12 JAN 02 / Pay date 14 JAN 02	5 8000 450 000 000	13 050 00	0 00	0 00	13 050 00	Received this period
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00443 7 375 1-19-10 BEO CUSIP 36962GUL6 Ex date 19 JUL 02 / Pay date 19 JUL 02	7 3750 2,000,000 000	73 750 00	0 00	0 00	73 750 00	Received this period
GEN ELEC CAP CORP MTN BO TRANCHE # TR 00552 5 DUE 06 15 2007 BEO CUSIP 36962GYZ1 Ex date 16 DEC 02 / Pay date 16 DEC 02	5 0000 1 500 000 000	25 353 88	0 00	0 00	25 353 88	Received this period
GEN ELEC CAP CORP MTN BO TRANCHE # TR 00552 5 DUE 06 15 2007 BEO CUSIP 36962GYZ1 Ex date 16 DEC 02 / Pay date 16 DEC 02	5 0000 1 500 000 000	13 812 77	0 00	0 00	13 812 77	Received this period
GEN MTR CORP 8 80 BD DUE 3-1 2021 REG PUTABLE ON 3-1 98 CUSIP 370442AJ4 Ex date 01 MAR 02 / Pay date 01 MAR 02	8 8000 390 000 000	17 160 00	0 00	0 00	17 160 00	Received this period
GEN MTR CORP 8 80 BD DUE 3-1-2021 REG PUTABLE ON 3 1 98 CUSIP 370442AJ4 Ex date 03 SEP 02 / Pay date 03 SEP 02	8 8000 390 000 000	17 160 00	0 00	0 00	17 160 00	Received this period
GEN MTRS ACCEP CORP NT DTD 09/12/2001 8 875 DUE 09 15-2011 BEO CUSIP 370425RX0 Ex date 18 SEP 02 / Pay date 18 SEP 02	8 8750 700 000 000	24 062 50	0 00	0 00	24 062 50	Received this period
GEN MTRS CORP SR UNSECD NT 7 2 DUE 01 15 2011 BEO CUSIP 370442BB0 Ex date 15 JUL 02 / Pay date 15 JUL 02	7 2000 600,000 000	21 600 00	0 00	0 00	21 600 00	Received this period
GEN MTRS CORP SR UNSECD NT 7 2 DUE 01 15-2011 BEO CUSIP 370442BB0 Ex date 15 JAN 02 / Pay date 15 JAN 02	7 2000 600 000 000	21 600 00	0 00	0 00	21 600 00	Received this period
HSEHD FIN CORP NT 6 5 DUE 11 15 2008 BEO CUSIP 441812GD0 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 5000 550 000 000	17 875 00	0 00	0 00	17 875 00	Received this period
HSEHD FIN CORP NT 6 5 DUE 11 15 2008 BEO CUSIP 441812GD0 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 5000 550 000 000	17 875 00	0 00	0 00	17 875 00	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
INTL LEASE FIN CORP- MEDIUM TERM NOTE TRANCHE # TR 00546 5 54 DUE 3-21-05 CUSIP 45974VYT8 Ex date 15 OCT 02 / Pay date 15 OCT 02	5 5400 500,000 000	13 850 00	0 00	0 00	13 850 00	Received this period
INTL LEASE FIN CORP- MEDIUM TERM NOTE TRANCHE # TR 00546 5 54 DUE 3-21-05 CUSIP 45974VYT9 Ex date 15 APR 02 / Pay date 17 APR 02	5 5400 500 000 000	1 923 61	0 00	0 00	1 923 61	Received this period
MAY DEPT STORES CO DEB DTD 09/15/1896 7 45 DUE 09 15 2011 REG CUSIP 577778BE2 Ex date 18 SEP 02 / Pay date 18 SEP 02	7 4500 900 000 000	33 525 00	0 00	0 00	33 525 00	Received this period
MAY DEPT STORES CO DEB DTD 09/15/1896 7 45 DUE 09-15-2011 REG CUSIP 577778BE2 Ex date 15 MAR 02 / Pay date 15 MAR 02	7 4500 900 000 000	33 525 00	0 00	0 00	33 525 00	Received this period
MCI COMMUNICATIONS CORP 8 5 DUE 04-15-2010 REG BD IN DEFAULT CUSIP 552673AW5 Ex date 15 APR 02 / Pay date 15 APR 02	8 5000 275 000 000	8 937 50	0 00	0 00	8 937 50	Received this period
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00253 5 36 DUE 02-01-2007 CUSIP 59018YLN9 Ex date 01 AUG 02 / Pay date 01 AUG 02	5 3600 475,000 000	9,918 00	0 00	0 00	9 918 00	Received this period
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00253 5 36 DUE 02-01 2007 CUSIP 59018YLN9 Ex date 01 AUG 02 / Pay date 01 AUG 02	5 3600 475 000 000	2,814 00	0 00	0 00	2 814 00	Received this period
MFC ABERDEEN ASIA-PAC INC FD CUSIP 003009107 Ex date 28 MAR 02 / Pay date 12 APR 02	0000 0 000	1 050 00	0 00	0 00	1 050 00	Received this period
MFC ABERDEEN ASIA PAC INC FD CUSIP 003009107 Ex date 28 FEB 02 / Pay date 08 MAR 02	0000 0 000	2 100 00	0 00	0 00	2 100 00	Received this period
MFC ABERDEEN ASIA-PAC INC FD CUSIP 003009107 Ex date 27 DEC 01 / Pay date 11 JAN 02	0000 0 000	2,700 00	0 00	0 00	2 700 00	Received this period
MFC ABERDEEN ASIA-PAC INC FD CUSIP 003009107 Ex date 28 APR 02 / Pay date 10 MAY 02	0000 0 000	700 00	0 00	0 00	700 00	Received this period
MFC ABERDEEN ASIA-PAC INC FD CUSIP 003009107 Ex date 29 JAN 02 / Pay date 08 FEB 02	0000 0 000	2 100 00	0 00	0 00	2,100 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
MFC ABERDEEN GLOBAL INC FD CUSIP 003013109 Ex date 26 MAR 02 / Pay date 12 APR 02	0000 0 000	618 00	0 00	0 00	618 00	Received this period
MFC ABERDEEN GLOBAL INC FD CUSIP 003013109 Ex date 26 FEB 02 / Pay date 08 MAR 02	0000 0 000	618 00	0 00	0 00	618 00	Received this period
MFC ABERDEEN GLOBAL INC FD CUSIP 003013109 Ex date 27 DEC 01 / Pay date 11 JAN 02	0000 0 000	721 00	0 00	0 00	721 00	Received this period
MFC ABERDEEN GLOBAL INC FD CUSIP 003013109 Ex date 26 APR 02 / Pay date 10 MAY 02	0000 0 000	372 00	0 00	0 00	372 00	Received this period
MFC ABERDEEN GLOBAL INC FD CUSIP 003013109 Ex date 29 JAN 02 / Pay date 08 FEB 02	0000 0 000	618 00	0 00	0 00	618 00	Received this period
MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108 Ex date 31 OCT 02 / Pay date 31 OCT 02	0000 276 000 000	276 00	0 00	0 00	276 00	Received this period
MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108 Ex date 12 APR 02 / Pay date 25 APR 02	0000 0 000	276 00	0 00	0 00	276 00	Received this period
MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108 Ex date 17 MAY 02 / Pay date 30 MAY 02	0000 0 000	276 00	0 00	0 00	276 00	Received this period
MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108 Ex date 25 JUL 02 / Pay date 25 JUL 02	0000 0 000	276 00	0 00	0 00	276 00	Received this period
MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108 Ex date 29 AUG 02 / Pay date 29 AUG 02	0000 0 000	276 00	0 00	0 00	276 00	Received this period
MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108 Ex date 27 JUN 02 / Pay date 27 JUN 02	0000 0 000	276 00	0 00	0 00	276 00	Received this period
MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108 Ex date 26 SEP 02 / Pay date 26 SEP 02	0000 0 000	276 00	0 00	0 00	276 00	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108 Ex date 17 JAN 02 / Pay date 31 JAN 02	0010 0 000	276 00	0 00	0 00	276 00	Received this period
MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108 Ex date 15 MAR 02 / Pay date 28 MAR 02	0000 0 000	276 00	0 00	0 00	276 00	Received this period
MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108 Ex date 14 FEB 02 / Pay date 28 FEB 02	0000 0 000	276 00	0 00	0 00	276 00	Received this period
MORGAN STANLEY GLOBAL NT DTD 04/25/2001 8 1 DUE 04-15-2008 BEO CUSIP 817446GL7 Ex date 15 OCT 02 / Pay date 15 OCT 02	8 1000 1,250 000 000	38,125 00	0 00	0 00	38 125 00	Received this period
NATL CY CORP SUB DEB DTD 05/04/1999 6 875 DUE 05-15-2018 BEO CUSIP 635405AM5 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 8750 500 000 000	17,187 50	0 00	0 00	17 187 50	Received this period
NATL CY CORP SUB DEB DTD 05/04/1999 6 875 DUE 05-15-2018 BEO CUSIP 635405AM5 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 8750 500 000 000	17,187 50	0 00	0 00	17 187 50	Received this period
NATL CY CORP 7 2 DUE 05-15-2005 REG CUSIP 635405AH8 Ex date 15 NOV 02 / Pay date 15 NOV 02	7 2000 300,000 000	10 800 00	0 00	0 00	10,800 00	Received this period
NATL CY CORP 7 2 DUE 05-15-2005 REG CUSIP 635405AH8 Ex date 15 MAY 02 / Pay date 15 MAY 02	7 2000 300,000 000	10 800 00	0 00	0 00	10 800 00	Received this period
PAC BELL 6 825 NT DUE 11-01-2009 BEO CUSIP 694032BC6 Ex date 01 MAY 02 / Pay date 01 MAY 02	6 6250 835,000 000	27 659 38	0 00	0 00	27 659 38	Received this period
PAC BELL 6 825 NT DUE 11-01-2009 BEO CUSIP 694032BC6 Ex date 01 NOV 02 / Pay date 01 NOV 02	6 6250 835 000 000	27 659 38	0 00	0 00	27,659 38	Received this period
PNC FDG CORP SUB NT DTD 02/22/1999 8 125DUE 02-15-2009 BEO CUSIP 693476AL7 Ex date 15 FEB 02 / Pay date 15 FEB 02	8 1250 1,375 000 000	42,109 38	0 00	0 00	42 109 38	Received this period
PNC FDG CORP SUB NT DTD 02/22/1999 8 125DUE 02 15-2009 BEO CUSIP 693476AL7 Ex date 15 AUG 02 / Pay date 15 AUG 02	8 1250 1 375,000 000	42,109 38	0 00	0 00	42 109 38	Received this period

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Account number 2602473
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
PROLOGIS TR PROLOGIS TR NOTES 7 DUE 10 01-2003 BEO CUSIP 743410AB8 Ex date 01 APR 02 / Pay date 01 APR 02	7 0000 650 000 000	22,750 00	0 00	0 00	22 750 00	Received this period
PROLOGIS TR PROLOGIS TR NOTES 7 DUE 10-01 2003 BEO CUSIP 743410AB8 Ex date 01 OCT 02 / Pay date 01 OCT 02	7 0000 650,000 000	22,750 00	0 00	0 00	22,750 00	Received this period
PVTPL USAA CAP CORP MEDIUM TERM NTS BOOKENTRY 5 591 DUE 12 20 2006 REG CUSIP 90327QCM9 Ex date 30 MAR 02 / Pay date 02 APR 02	5 5910 400 000 000	6 212 22	0 00	0 00	6 212 22	Received this period
PVTPL USAA CAP CORP MEDIUM TERM NTS BOOKENTRY 5 591 DUE 12 20 2006 REG CUSIP 90327QCM9 Ex date 30 SEP 02 / Pay date 30 SEP 02	5 5910 400,000 000	11 182 00	0 00	0 00	11,182 00	Received this period
PVTPL WEYERHAEUSER CO NT 144A 5 5 DUE 03-15 2005 BEO CUSIP 862166BC7 Ex date 16 SEP 02 / Pay date 16 SEP 02	5 5000 425 000 000	11 882 29	0 00	0 00	11 882 29	Received this period
SEARS ROEBUCK ACCEP CORP NT 7 DUE 06 01 2032/05-31 2032 BEO CUSIP 812404BK6 Ex date 02 DEC 02 / Pay date 02 DEC 02	7 0000 700,000 000	24 772 23	0 00	0 00	24 772 23	Received this period
SEARS ROEBUCK ACCEP CORP TRANCHE # TR 00138 SER 3 6 99 MTN DUE 09-30-2002 BEO CUSIP 81240QFT4 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 9900 0 000	18 348 75	0 00	0 00	18 348 75	Received this period
SEARS ROEBUCK ACCEP CORP TRANCHE # TR 00138 SER 3 6 99 MTN DUE 09 30 2002 BEO CUSIP 81240QFT4 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 9900 700 000 000	24 465 00	0 00	0 00	24 465 00	Received this period
SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11 15-2028 BEO CUSIP 852060AD4 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 8750 600 000 000	20 625 00	0 00	0 00	20 625 00	Received this period
SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11 15 2028 BEO CUSIP 852060AD4 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 8750 1,000 000 000	34 375 00	0 00	0 00	34 375 00	Received this period
SUN MICROSYSTEMS INC SR NT 7 DUE 08-15-2002 BEO CUSIP 866810AC8 Ex date 15 AUG 02 / Pay date 15 AUG 02	7 0000 1 000,000 000	35 000 00	0 00	0 00	35 000 00	Received this period
SUNTRUST BKS INC 6 125 DUE 02-15 2004 REG CUSIP 867914AF0 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 1250 520 000 000	15 925 00	0 00	0 00	15 925 00	Received this period

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

SUNTRUST BKS INC 8 125 DUE 02-15-2004 REG	8 1250	520 000 000	0 00	0 00	15 925 00	Received this period	CUSIP 887914AF0 Ex date 15 FEB 02 / Pay date 15 FEB 02
UN PAC CORP 6 625 NTS DUE 02-01-2008 BEO	6 6250	1 880 000 000	0 00	0 00	55 650 00	Received this period	CUSIP 807818BX5 Ex date 01 AUG 02 / Pay date 01 AUG 02
UTD PARCEL SVC AMER INC DEB INT RATE	8 3750	630 000 000	0 00	0 00	26 381 25	Received this period	8 375 TO STEF UP 04-01-2030 03-31-2030 CUSIP 811308AB0 Ex date 01 OCT 02 / Pay date 01 OCT 02
UTD PARCEL SVC AMER INC DEB INT RATE	8 3750	630 000 000	0 00	0 00	26 381 25	Received this period	8 375 TO STEF UP 04-01-2030 03-31-2030 CUSIP 811308AB0 Ex date 01 APR 02 / Pay date 01 APR 02
VERIZON NY INC DEB SER A 8 875 DUE	8 8750	500 000 000	0 00	0 00	17 473 95	Received this period	04-01-2012 BEO CUSIP 82344XAA7 Ex date 01 OCT 02 / Pay date 01 OCT 02
WA MUT INC NTS 7 5 DUE 08-15-2008 BEO	7 5000	1 000 000 000	0 00	0 00	37 500 00	Received this period	CUSIP 839322AD5 Ex date 15 FEB 02 / Pay date 15 FEB 02
WA MUT INC NTS 7 5 DUE 08-15-2008 BEO	7 5000	1 000 000 000	0 00	0 00	37 500 00	Received this period	CUSIP 839322AD5 Ex date 15 AUG 02 / Pay date 15 AUG 02
WAL-MART STORES INC NT 8 875 DUE	8 8750	1 200 000 000	0 00	0 00	41 250 00	Received this period	08-10-2009 BEO CUSIP 831142B22 Ex date 12 AUG 02 / Pay date 12 AUG 02
WELLS FARGO & CO SUB NT DTD 04/09/1988	6 8750	700 000 000	0 00	0 00	24 082 50	Received this period	8 875 DUE 04-01-2008 REG CUSIP 849740BZ8 Ex date 01 OCT 02 / Pay date 01 OCT 02
AMERN GEN FIN CORP MEDIUM TERM SR NTS	5 9100	1 500 000 000	0 00	0 00	- 37,676 25	Income purchased this period	5 9100 TRANCHE # TR 00384 5 81 6-12 2006 CUSIP 02835PRD7 Trade date 13 SEP 02 / Settlement date 18 SEP 02
CATERPILLAR FINL SVCS CORP MEDIUM TERM	4 6900	1 000 000 000	0 00	0 00	- 15 242 50	Income purchased this period	4 6900 NTRANCHE # TR 00724 4 69 DUE 04-25-2005 CUSIP 14812LUS8 Trade date 18 AUG 02 / Settlement date 22 AUG 02
CONS NAT GAS CO SR NT 2001 SER A 8 85	8 8500	400 000 000	0 00	0 00	- 12,710 56	Income purchased this period	DUE 04-15-2011/04-17 2001 BEO CUSIP 209815BV4 Trade date 27 SEP 02 / Settlement date 02 OCT 02

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Account number 2602473
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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
DAIMLER CHRYSLER N AMER HLDG CORP SR GBLBD DTD 01/16/2002 7 3 1 15 12BE CUSIP 233835AT4 Trade date 24 SEP 02 / Settlement date 27 SEP 02	7 3000 500 000 000	- 7 300 00	0 00	0 00	7 300 00	Income purchased this period
DAYTON HUDSON CORP DAYTON HUDSON NT 5 875 DUE 11-01 2008 BEO CUSIP 239753DM5 Trade date 28 AUG 02 / Settlement date 03 SEP 02	5 8750 1,275 000 000	25 384 90	0 00	0 00	- 25 384 90	Income purchased this period
FORD MTR CR CO NT 5 8 DUE 01-12 2009 BEO CUSIP 345397SG9 Trade date 24 JUN 02 / Settlement date 27 JUN 02	5 8000 450 000 000	- 11 962 50	0 00	0 00	- 11 962 50	Income purchased this period
GEN MTRS ACCEP CORP GM 8 DUE 11 01 2031 BEO CUSIP 370425RZ5 Trade date 22 JUL 02 / Settlement date 25 JUL 02	8 0000 375 000 000	7 000 00	0 00	0 00	7 000 00	Income purchased this period
GEN MTRS ACCEP CORP GM 8 DUE 11 01 2031 BEO CUSIP 370425RZ5 Trade date 16 JUL 02 / Settlement date 19 JUL 02	8 0000 350,000 000	6 066 67	0 00	0 00	6 066 67	Income purchased this period
HSEHD FIN CORP NT 6 5 DUE 11-15-2008 BEO CUSIP 441812GD0 Trade date 12 DEC 02 / Settlement date 17 DEC 02	6 5000 375 000 000	- 2 166 67	0 00	0 00	2 166 67	Income purchased this period
MORGAN STANLEY GLOBAL NT DTD 04/25/2001 6 1 DUE 04-15-2006 BEO CUSIP 617446GL7 Trade date 01 OCT 02 / Settlement date 04 OCT 02	6 1000 1 250 000 000	- 35 795 14	0 00	0 00	35 795 14	Income purchased this period
PROGRESS ENERGY INC SR NT 7 75 DUE 03 01 2031 BEO CUSIP 743263AE5 Trade date 18 OCT 02 / Settlement date 23 OCT 02	7 7500 300 000 000	- 3,358 33	0 00	0 00	- 3,358 33	Income purchased this period
SEARS ROEBUCK ACCEP CORP NT 7 DUE 06 01 2032/05-31-2032 BEO CUSIP 812404BK6 Trade date 14 AUG 02 / Settlement date 19 AUG 02	7 0000 700,000 000	10 888 89	0 00	0 00	10 888 89	Income purchased this period
SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11 15 2028 BEO CUSIP 852060AD4 Trade date 16 APR 02 / Settlement date 19 APR 02	6 8750 200,000 000	- 5 881 94	0 00	0 00	5 881 94	Income purchased this period
SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11-15-2028 BEO CUSIP 852060AD4 Trade date 23 SEP 02 / Settlement date 28 SEP 02	6 8750 200 000 000	5 003 47	0 00	0 00	5 003 47	Income purchased this period
SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11 15 2028 BEO CUSIP 852060AD4 Trade date 06 SEP 02 / Settlement date 11 SEP 02	6 8750 400 000 000	- 8,861 11	0 00	0 00	8 861 11	Income purchased this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GEN MTRS ACCEP CORP GM 8 DUE 11-01 2031 BEO CUSIP 370425RZ5 Trade date 17 JUL 02 / Settlement date 22 JUL 02	8 0000 350 000 000	6 300 00	0 00	0 00	6 300 00	Income sold this period
HSEHD FIN CORP NT 8 5 DUE 11-15-2008 BEO CUSIP 441812GD0 Trade date 05 FEB 02 / Settlement date 08 FEB 02	8 5000 1 200 000 000	17 983 33	0 00	0 00	17 983 33	Income sold this period
INTL LEASE FIN CORP INTL LEASE 5 75 DUE 02-15-2007 BEO CUSIP 459745EY7 Trade date 05 MAR 02 / Settlement date 08 MAR 02	5 7500 650 000 000	1 868 75	0 00	0 00	1 868 75	Income sold this period
LOWES COS INC 8 25 DUE 08 01-2010 BEO CUSIP 548861CAJ Trade date 09 JUL 02 / Settlement date 12 JUL 02	8 2500 1 535 000 000	14 422 60	0 00	0 00	14 422 60	Income sold this period
MCI COMMUNICATIONS CORP 6 5 DUE 04 15 2010 REG BD IN DEFAULT CUSIP 552673AW5 Trade date 23 APR 02 / Settlement date 26 APR 02	6 5000 275 000 000	546 18	0 00	0 00	546 18	Income sold this period
MCI COMMUNICATIONS CORP 6 5 DUE 04 15 2010 REG BD IN DEFAULT CUSIP 552673AW5 Trade date 08 APR 02 / Settlement date 12 APR 02	6 5000 185 000 000	5 912 29	0 00	0 00	5 912 29	Income sold this period
MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY 7 85 DUE 05-30-2003 CUSIP 59018S6Z2 Trade date 29 JAN 02 / Settlement date 01 FEB 02	7 8500 500 000 000	6 650 69	0 00	0 00	6 650 69	Income sold this period
NATL CY CORP 7 2 DUE 05-15 2005 REG CUSIP 635405AH6 Trade date 07 MAY 02 / Settlement date 10 MAY 02	7 2000 1 100 000 000	38 500 00	0 00	0 00	38 500 00	Income sold this period
PROGRESS ENERGY INC SR NT 7 75 DUE 03-01-2031 BEO CUSIP 743263AE5 Trade date 19 NOV 02 / Settlement date 22 NOV 02	7 7500 300 000 000	5 231 25	0 00	0 00	5 231 25	Income sold this period
SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11 15 2028 BEO CUSIP 852060AD4 Trade date 14 JUN 02 / Settlement date 19 JUN 02	6 8750 200 000 000	1 298 61	0 00	0 00	1 298 61	Income sold this period
WORLDCOM INC GA NT 8 95 DUE 08-15 2028 BEO IN DEFAULT CUSIP 98155KAJ1 Trade date 29 JAN 02 / Settlement date 01 FEB 02	8 9500 120 000 000	3 845 67	0 00	0 00	3 845 67	Income sold this period
WORLDCOM INC GA NT 6 95 DUE 08-15-2028 BEO IN DEFAULT CUSIP 98155KAJ1 Trade date 28 JAN 02 / Settlement date 31 JAN 02	6 9500 300 000 000	9 614 17	0 00	0 00	9 614 17	Income sold this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Total corporate bonds						
		318,251 85	0 00	0 00	318,251 85	Receivable last period
		625,208 38	0 00	0 00	625,208 38	Receivable this period
		1,910,891 86	0 00	0 00	1,910,891 86	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		- 230,885 74	0 00	0 00	- 230,885 74	Income purchased this period
		227,818 39	0 00	0 00	227,818 39	Income sold this period
		2,214,781 04	0 00	0 00	2,214,781 04	Earned Income
Government mortgage backed securities						
United States - USD						
FHLMC MULTICLASS	8 5000 780,000 000	4,225 00	0 00	0 00	4,225 00	Receivable last period
CUSIP 313399VR5						
FHLMC MULTICLASS SER 1347 CL 1347-I 8 08-15-2022	8 0000 835 000 000	4 233 33	0 00	0 00	4 233 33	Receivable last period
CUSIP 312911PN4						
FHLMC MULTICLASS SER 1673 CL H 8 11-15-2022	8 0000 850 000 000	4,250 00	0 00	0 00	4 250 00	Receivable last period
CUSIP 3133T3S25						
FHLMC MULTICLASS SER 2111 CL TC 6 10-15-2010	6 0000 625,000 000	3 125 00	0 00	0 00	3 125 00	Receivable last period
CUSIP 3133TJ3S0						
FHLMC MULTICLASS SER 2389 CLASS-CD 6 03-15-2016	6 0000 600 000 000	3,000 00	0 00	0 00	3 000 00	Receivable last period
CUSIP 31339MDH8						
FNMA CMO SER 2001-71 CL QD 8 04-25-2015	6 0000 700 000 000	700 00	0 00	0 00	700 00	Receivable last period
CUSIP 31382AXQ6						
FNMA POOL # 0550997 7 5 DUE 08-01 2015 REG	7 5000 472 701 810	2 954 38	0 00	0 00	2 954 38	Receivable last period
CUSIP 31385SDA3						
FNMA POOL # 0571791 7 5 DUE 01-01-2018 REG	7 5000 958,134 750	5 988 34	0 00	0 00	5,988 34	Receivable last period
CUSIP 31386SF85						

Portfolio Statement

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 0609070 6 DUE 09 01 2016 REG CUSIP 31388MT32	6 0000 1,318 158 590	6 590 79	0 00	0 00	6 590 79	Receivable last period
FNMA POOL # 0611007 5 5 DUE 12-01-2016 REG CUSIP 31388PYC9	5 5000 690 000 000	3 162 49	0 00	0 00	3,162 49	Receivable last period
FNMA POOL # 254089 6 DUE 12 01 2016 REG CUSIP 31371KF63 Ex date 01 DEC 01 / Pay date 25 DEC 01	6 0000 136 840 370	684 20	0 00	0 00	684 20	Receivable last period
FNMA POOL # 373358 7 5 DUE 03 01 2027 REG CUSIP 31377CWT6	7 5000 1 694 687 810	10 591 79	0 00	0 00	10 591 79	Receivable last period
FNMA POOL # 375349 6 55 DUE 09-01 2004 REG CUSIP 31377E5J4	6 5500 2 686 588 800	14 664 28	0 00	0 00	14 664 28	Receivable last period
FNMA POOL # 375538 6 7 DUE 11-01-2007 REG CUSIP 31377FEK8	6 7000 813 964 540	4 544 63	0 00	0 00	4 544 63	Receivable last period
FNMA POOL # 381567 6 318 DUE 04-01-2009 REG CUSIP 31377MZ87	6 1150 2 242 561 080	11 427 71	0 00	0 00	11 427 71	Receivable last period
FNMA POOL # 524873 7 5 DUE 02 01 2030 REG CUSIP 31384JCJ6	7 5000 823 281 640	5 145 51	0 00	0 00	5 145 51	Receivable last period
FNMA POOL # 535313 7 5 DUE 05 01 2015 REG CUSIP 31384VVE9	7 5000 145 741 590	910 88	0 00	0 00	910 88	Receivable last period
FNMA POOL # 535650 8 DUE 11-01-2030 REG CUSIP 31384WBT6	8 0000 476,306 610	3 175 37	0 00	0 00	3 175 37	Receivable last period
FNMA POOL # 535996 7 5 DUE 06 01-2031 REG CUSIP 31384WNM8 Ex date 01 DEC 01 / Pay date 25 DEC 01	7 5000 1 846 560 620	11 541 00	0 00	0 00	11 541 00	Receivable last period
FNMA POOL # 537269 7 5 DUE 05 01 2030 REG CUSIP 31384X2A5	7 5000 701 885 590	4 386 78	0 00	0 00	4 386 78	Receivable last period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 564116 8 DUE 12-01 2030 REG CUSIP 31388HVH1	8 0000 1 024 457 580	8 829 72	0 00	0 00	8,829 72	Receivable last period
FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4 Ex date 01 DEC 01 / Pay date 25 DEC 01	8 0000 320,439 000	1 602 19	0 00	0 00	1 602 19	Receivable last period
FNMA PREASSIGN 00055 8 12-25-2025 CUSIP 31392BCG9	8 0000 705,000 000	3 525 00	0 00	0 00	3 525 00	Receivable last period
FNMA REMIC SER 2001-74 CL QB 8 02-25-2025 CUSIP 31392ARZ3	8 0000 615 000 000	3 075 00	0 00	0 00	3 075 00	Receivable last period
FNMA REMIC TR SER 1992-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25 2022 REG CUSIP 31358PKX4	8 0000 1,210 328 110	8 068 85	0 00	0 00	8 068 85	Receivable last period
FNMA 88-8 PB 8 03-25-2018 CUSIP 31358VPK3	8 0000 1 395,000 000	8,975 00	0 00	0 00	8,975 00	Receivable last period
GNMA POOL # 230125 8 8 DUE 11-15-2017 REG CUSIP 36218RSN3	8 6000 168 288 950	1,206 14	0 00	0 00	1 206 14	Receivable last period
GNMA POOL # 249515 8 8 DUE 08-15-2018 REG CUSIP 36218HOU4	8 6000 149,251 080	1,069 63	0 00	0 00	1,069 63	Receivable last period
GNMA POOL # 249527 8 8 DUE 02-15-2018 REG CUSIP 36218HD83	8 6000 208 833 550	1 497 35	0 00	0 00	1 497 35	Receivable last period
GNMA POOL # 256171 8 8 DUE 08-15-2018 REG CUSIP 36218QQY2	8 6000 42,170 110	302 21	0 00	0 00	302 21	Receivable last period
GNMA POOL # 268237 SER 2018 8 3 DUE 04-15-2019 REG CUSIP 3621854W6	8 3000 774 808 430	5 359 09	0 00	0 00	5 359 09	Receivable last period
FHLMC GOLD C0 1428 5 5 11-01-2032 CUSIP 31292HSR8	5 5000 1,420,001 360	8 508 33	0 00	0 00	8,508 33	Receivable this period

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
FHLMC GOLD C7 2497 8 5 08 01-2032 CUSIP 31288AX28	6 5000 1 159 884 330	6 282 71	0 00	0 00	6,282 71	Receivable this period
FHLMC GOLD G0 1355 8 5 02 01 2032 CUSIP 31283HQQ3	6 5000 1 354 602 020	7 337 43	0 00	0 00	7 337 43	Receivable this period
FHLMC GOLD G0 1443 8 5 08 01 2032 CUSIP 31283HS89 Ex date 01 JAN 03 / Pay date 15 JAN 03	6 5000 1 045,398 080	5 662 57	0 00	0 00	5 662 57	Receivable this period
FHLMC GOLD W2 0024 8 971 10-01 2010 CUSIP 3128HGAZ5	6 9710 1 811 666 760	10 524 28	0 00	0 00	10 524 28	Receivable this period
FHLMC MULTICLASS CUSIP 313399VR5	6 5000 780,000 000	4 225 00	0 00	0 00	4 225 00	Receivable this period
FHLMC MULTICLASS FHR 2024 Z 8 5 01-15-2028 CUSIP 3133TCFX1	6 5000 849 003 570	5 140 43	0 00	0 00	5 140 43	Receivable this period
FHLMC MULTICLASS FREDDIE MAC 5 75 11 15 2025 CUSIP 3133TUKP2	5 7500 2,120 000 000	10 158 34	0 00	0 00	10 158 34	Receivable this period
FHLMC MULTICLASS PREASSIGN 00126 8 01-15 2015 CUSIP 31339LFF2	6 0000 700 000 000	3 500 00	0 00	0 00	3 500 00	Receivable this period
FHLMC MULTICLASS PREASSIGN 00172 7 5 08-15-2030 CUSIP 3133TPHD4	7 5000 690,000 000	4 312 50	0 00	0 00	4,312 50	Receivable this period
FHLMC MULTICLASS PREASSIGN 00842 8 04-15 2016 CUSIP 31338GJ38 Ex date 01 JAN 03 / Pay date 15 JAN 03	6 0000 1 238 800 800	3 303 47	0 00	0 00	3 303 47	Receivable this period
FHLMC MULTICLASS PREASSIGN 00715 6 25 02 15 2027 CUSIP 31392MT44	6 2500 3 080,000 000	16 041 65	0 00	0 00	16 041 65	Receivable this period
FHLMC MULTICLASS PREASSIGN 00833 8 5 11 15 2024 CUSIP 3133TT4S7	6 5000 1 475 000 000	7 989 58	0 00	0 00	7 989 58	Receivable this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
FHLMC MULTICLASS SER T-44 CL A1 VARIABLERATE 10-25-2032 CUSIP 31392RS93	1 9175 650 711 530	1,038 78	0 00	0 00	1 039 78	Receivable this period
FHLMC MULTICLASS SER 1673 CL H 6 11-15-2022 CUSIP 3133T3S25	6 0000 850,000 000	4 250 00	0 00	0 00	4 250 00	Receivable this period
FHLMC MULTICLASS SER 2111 CL TC 6 10-15-2010 CUSIP 3133TJ3S0	6 0000 2 035,000 000	10 175 00	0 00	0 00	10,175 00	Receivable this period
FHLMC MULTICLASS SER 2188 CL PR 7 12-15-2028 REG CUSIP 3133TMVD5	7 0000 1,430 000 000	8,341 88	0 00	0 00	8,341 88	Receivable this period
FHLMC MULTICLASS SER 2316 CL PB 6 5 08-15-2030 CUSIP 3133TTD24	6 5000 1,840 000 000	9 968 67	0 00	0 00	9 968 67	Receivable this period
FHLMC MULTICLASS SER 2345 CL NB 6 5 01-15-2025 CUSIP 313399SL2	6 5000 2,120,000 000	11,483 34	0 00	0 00	11 483 34	Receivable this period
FHLMC MULTICLASS SER 2355 CL TB 6 5 07-15-2028 CUSIP 3133TVG87	6 5000 1,424,999 890	7,718 75	0 00	0 00	7 718 75	Receivable this period
FHLMC MULTICLASS SER 2416 CL PC 6 09 15-2014 CUSIP 31339DR26	6 0000 1 305,000 000	6 525 00	0 00	0 00	6 525 00	Receivable this period
FHLMC MULTICLASS SER 2420 CL EG 6 5 03 15-2030 CUSIP 31339DMJ4	6 5000 1,415 000 000	7 684 58	0 00	0 00	7 684 58	Receivable this period
FHLMC MULTICLASS SER 2481 CL PC 6 08-15 2028 CUSIP 31392TNR4	6 0000 4 200,000 000	21,000 00	0 00	0 00	21 000 00	Receivable this period
FHLMC MULTICLASS 2301 CL BC 6 5 04-15-2018 CUSIP 3133TSTR4	6 5000 1 430,000 000	7,745 83	0 00	0 00	7 745 83	Receivable this period
FHLMC SER 2174 CL 2174-PL 6 5DUE 10-15-2024 REG CUSIP 3133TLMS4	6 5000 1 500,000 000	8,125 00	0 00	0 00	8 125 00	Receivable this period

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA CMO SER 2002-T19 CL A1 6 5 07-25 2042 BEO CUSIP 31392GVP7	6 5000 1 845 000 000	8 993 75	0 00	0 00	8 993 75	Receivable this period
FNMA FNMA REMIC 09 25 2032 CUSIP 31392DYJ5	1 5200 1,669,995 610	423 05	0 00	0 00	423 05	Receivable this period
FNMA POOL # 0380845 5 63 DUE 11-01-2005 REG CUSIP 31377MBN0	5 8300 1 747 680 740	8 189 54	0 00	0 00	8 189 54	Receivable this period
FNMA POOL # 0381217 5 95 DUE 01-01-2009 REG CUSIP 31377MPA3	5 9500 800 873 300	3 970 89	0 00	0 00	3 970 99	Receivable this period
FNMA POOL # 373358 7 5 DUE 03-01 2027 REG CUSIP 31377CWT8	7 5000 998 250 010	6 239 06	0 00	0 00	6 239 06	Receivable this period
FNMA POOL # 375349 6 55 DUE 09-01-2004 REG CUSIP 31377E5J4	8 5500 2 650 105 520	14 465 15	0 00	0 00	14 465 15	Receivable this period
FNMA POOL # 375538 6 7 DUE 11-01 2007 REG CUSIP 31377FEK8	6 7000 803,331 440	4,485 26	0 00	0 00	4 485 26	Receivable this period
FNMA POOL # 381567 8 318 DUE 04-01-2009 REG CUSIP 31377MZ87	6 1150 2 218,973 190	11 287 31	0 00	0 00	11 287 31	Receivable this period
FNMA PREASSIGN 00138 7 5 08-25-2042 CUSIP 31392GFR1 Ex date 01 JAN 03 / Pay date 25 JAN 03	7 5000 1,395 765 030	9 786 03	0 00	0 00	9 786 03	Receivable this period
FNMA PREASSIGN 00689 7 5 08 25-2032 CUSIP 31392DQ21	7 5000 518 561 310	3,241 00	0 00	0 00	3 241 00	Receivable this period
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25 2031 CUSIP 313920UK4 Ex date 01 JAN 03 / Pay date 25 JAN 03	7 5000 1 159 451 300	7 246 57	0 00	0 00	7 246 57	Receivable this period
FNMA REMIC TR 2002-T4 CL A3 7 5 12 25 2031 CUSIP 31392B6V3 Ex date 01 JAN 03 / Pay date 25 JAN 03	7 5000 801 856 140	5 010 35	0 00	0 00	5 010 35	Receivable this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 268237 SER 2019 B 3 DUE 04-15-2019 REG CUSIP 3621954W6	8 3000 580 125 220	4 081 70	0 00	0 00	4 081 70	Receivable this period
GNMA REMIC SER 1999-29 CL PB 7 25 07-16 2028 CUSIP 3837H2SM2	7 2500 820 000 000	4 854 16	0 00	0 00	4 854 16	Receivable this period
GNMA II POOL # 0003216 SER 2032 7 DUE 03-20-2032 REG CUSIP 36202DSD4	7 0000 339 160 060	1 978 48	0 00	0 00	1 978 48	Receivable this period
FHLMC GOLD C0 1283 5 5 11-01-2031 CUSIP 31292HM84 Ex date 15 OCT 02 / Pay date 15 OCT 02	5 5000 12,257 980	3 084 45	0 00	0 00	3 084 45	Received this period
FHLMC GOLD C0-1283 5 5 11-01-2031 CUSIP 31292HM84 Ex date 18 SEP 02 / Pay date 18 SEP 02	5 5000 0 000	3 103 87	0 00	0 00	3 103 87	Received this period
FHLMC GOLD C0-1283 5 5 11-01-2031 CUSIP 31292HM84 Ex date 15 JUL 02 / Pay date 15 JUL 02	5 5000 0 000	3,126 54	0 00	0 00	3,126 54	Received this period
FHLMC GOLD C0-1283 5 5 11-01-2031 CUSIP 31292HM84 Ex date 15 JUN 02 / Pay date 17 JUN 02	5 5000 0 000	3 132 33	0 00	0 00	3,132 33	Received this period
FHLMC GOLD C0-1283 5 5 11-01-2031 CUSIP 31292HM84 Ex date 15 AUG 02 / Pay date 15 AUG 02	5 5000 0 000	3,116 13	0 00	0 00	3,116 13	Received this period
FHLMC GOLD C0-1283 5 5 11-01-2031 CUSIP 31292HM84 Ex date 15 MAY 02 / Pay date 15 MAY 02	5 5000 0 000	3 139 58	0 00	0 00	3 139 58	Received this period
FHLMC GOLD C0 1333 5 5 02-01-2032 CUSIP 31292HPS7 Ex date 15 APR 02 / Pay date 15 APR 02	5 5000 0 000	3,139 59	0 00	0 00	3 139 59	Received this period
FHLMC GOLD C0-1333 5 5 02-01-2032 CUSIP 31292HPS7 Ex date 15 OCT 02 / Pay date 15 OCT 02	5 5000 3 191 030	3,083 42	0 00	0 00	3 083 42	Received this period
FHLMC GOLD C0 1333 5 5 02-01-2032 CUSIP 31292HPS7 Ex date 15 JUN 02 / Pay date 17 JUN 02	5 5000 0 000	3 126 81	0 00	0 00	3 126 81	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name FREEDOM FORUM INC.-TATERS-SL

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Fixed income

FHLMC GOLD C0 1333 5 5 02-01 2032	CUSIP 31292HPS7 Ex date 15 MAY 02 / Pay date 15 MAY 02	5 5000	3 133 75	3 133 75	0 00	0 00	3 133 75	Received this period
FHLMC GOLD C0-1333 5 5 02-01 2032	CUSIP 31292HPS7 Ex date 15 JUL 02 / Pay date 15 JUL 02	5 5000	3 118 96	3 118 96	0 00	0 00	3 118 96	Received this period
FHLMC GOLD C0-1333 5 5 02-01-2032	CUSIP 31292HPS7 Ex date 15 JUL 02 / Pay date 15 JUL 02	5 5000	3 097 17	3 097 17	0 00	0 00	3 097 17	Received this period
FHLMC GOLD C0-1333 5 5 02 01 2032	CUSIP 31292HPS7 Ex date 16 SEP 02 / Pay date 16 SEP 02	5 5000	3 109 98	3 109 98	0 00	0 00	3 109 98	Received this period
FHLMC GOLD C0-2416 6 12 01 2031	CUSIP 31287MVH0 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000	3 775 00	3 775 00	0 00	0 00	3 775 00	Received this period
FHLMC GOLD C0-2416 6 12-01-2031	CUSIP 31287MVH0 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000	3 766 61	3 766 61	0 00	0 00	3 766 61	Received this period
FHLMC GOLD C0-2443 5 5 01 01 2032	CUSIP 31287MWC0 Ex date 15 JUL 02 / Pay date 15 JUL 02	5 5000	3 137 84	3 137 84	0 00	0 00	3 137 84	Received this period
FHLMC GOLD C0-2443 5 5 01 01-2032	CUSIP 31287MWC0 Ex date 15 JUN 02 / Pay date 17 JUN 02	5 5000	3 141 67	3 141 67	0 00	0 00	3 141 67	Received this period
FHLMC GOLD C0 2443 5 5 01-01 2032	CUSIP 31287MWC0 Ex date 15 AUG 02 / Pay date 15 AUG 02	5 5000	3 133 77	3 133 77	0 00	0 00	3 133 77	Received this period
FHLMC GOLD C0-2443 5 5 01 01 2032	CUSIP 31287MWC0 Ex date 18 SEP 02 / Pay date 16 SEP 02	5 5000	3 129 76	3 129 76	0 00	0 00	3 129 76	Received this period
FHLMC GOLD C0 2758 6 01 01 2032	CUSIP 31287NB31 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000	1 574 85	1 574 85	0 00	0 00	1 574 85	Received this period
FHLMC GOLD C0-2758 6 01-01-2032	CUSIP 31287NB31 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000	1 573 33	1 573 33	0 00	0 00	1 573 33	Received this period

The Northern Trust Company

Prepared by The Northern Trust Company from reviewed periodic data as of Jan 03

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC GOLD M8-0713 5 5 01 01-2009 CUSIP 31282RYJ7 Ex date 15 FEB 02 / Pay date 15 FEB 02	5 5000 0 000	5 087 50	0 00	0 00	5 087 50	Received this period
FHLMC GOLD W2 0024 6 971 10-01-2010 CUSIP 3128HGAZ5 Ex date 18 DEC 02 / Pay date 16 DEC 02	6 9710 1,813 027 620	10,542 78	0 00	0 00	10,542 78	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 15 OCT 02 / Pay date 15 OCT 02	6 5000 780 000 000	4 225 00	0 00	0 00	4 225 00	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 5000 0 000	4 225 00	0 00	0 00	4 225 00	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 5000 0 000	4 225 00	0 00	0 00	4,225 00	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 5000 0 000	4 225 00	0 00	0 00	4 225 00	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 5000 0 000	4 225 00	0 00	0 00	4 225 00	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 5000 780 000 000	4 225 00	0 00	0 00	4 225 00	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 5000 0 000	4 225 00	0 00	0 00	4 225 00	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 5000 0 000	4,225 00	0 00	0 00	4 225 00	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 16 DEC 02 / Pay date 16 DEC 02	6 5000 780,000 000	4,225 00	0 00	0 00	4 225 00	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 5000 0 000	4 225 00	0 00	0 00	4 225 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 18 SEP 02 / Pay date 18 SEP 02	6 5000 0 000	4,225 00	0 00	0 00	4 225 00	Received this period
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 15 APR 02 / Pay date 15 APR 02	6 5000 0 000	4,225 00	0 00	0 00	4 225 00	Received this period
FHLMC MULTICLASS FHR 2024 Z 6 5 01-15-2028 CUSIP 3133TCFX1 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 5000 838 805 570	5,085 23	0 00	0 00	5 085 23	Received this period
FHLMC MULTICLASS FHR 2024 Z 6 5 01-16-2028 CUSIP 3133TCFX1 Ex date 16 DEC 02 / Pay date 16 DEC 02	6 5000 943 890 800	5 112 77	0 00	0 00	5 112 77	Received this period
FHLMC MULTICLASS FHR 2427 LB 6 MAT 3/1/32 6 11-15-2014 CUSIP 31339W4X1 Ex date 15 APR 02 / Pay date 15 APR 02	6 0000 0 000	3 525 00	0 00	0 00	3,525 00	Received this period
FHLMC MULTICLASS FHR 2427 LB 6 MAT 3/1/32 6 11-15-2014 CUSIP 31339W4X1 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 0000 0 000	3 525 00	0 00	0 00	3 525 00	Received this period
FHLMC MULTICLASS FHR 2427 LB 6 MAT 3/1/32 6 11-15 2014 CUSIP 31339W4X1 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 0 000	3 525 00	0 00	0 00	3,525 00	Received this period
FHLMC MULTICLASS FHR 2427 LB 6 MAT 3/1/32 6 11-15-2014 CUSIP 31339W4X1 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 0 000	3 525 00	0 00	0 00	3 525 00	Received this period
FHLMC MULTICLASS FREDDIE MAC 5 75 11-15-2025 CUSIP 3133TUKP2 Ex date 18 DEC 02 / Pay date 18 DEC 02	5 7500 2 120 000 000	10 158 33	0 00	0 00	10 158 33	Received this period
FHLMC MULTICLASS PREASSIGN 00126 6 01 15 2015 CUSIP 31339LFF2 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 0 000	3 500 00	0 00	0 00	3 500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00126 6 01 15 2015 CUSIP 31339LFF2 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 0 000	3 500 00	0 00	0 00	3 500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00126 6 01-15-2015 CUSIP 31339LFF2 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 0 000	3 500 00	0 00	0 00	3 500 00	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC MULTICLASS PREASSIGN 00128 6 01-15-2015 CUSIP 31339LFF2 Ex date 16 DEC 02 / Pay date 16 DEC 02	8 0000 700 000 000	3,500 00	0 00	0 00	3 500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00128 6 01-15-2015 CUSIP 31339LFF2 Ex date 15 MAY 02 / Pay date 15 MAY 02	8 0000 0 000	3,500 00	0 00	0 00	3,500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00128 6 01-15-2015 CUSIP 31339LFF2 Ex date 15 NOV 02 / Pay date 15 NOV 02	8 0000 700 000 000	3,500 00	0 00	0 00	3 500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00128 6 01-15-2015 CUSIP 31339LFF2 Ex date 16 SEP 02 / Pay date 16 SEP 02	8 0000 0 000	3 500 00	0 00	0 00	3,500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00128 6 01-15-2015 CUSIP 31339LFF2 Ex date 15 APR 02 / Pay date 15 APR 02	8 0000 0 000	3 500 00	0 00	0 00	3 500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00128 6 01-15-2015 CUSIP 31339LFF2 Ex date 15 OCT 02 / Pay date 15 OCT 02	8 0000 700,000 000	3 500 00	0 00	0 00	3 500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00128 6 01-15-2015 CUSIP 31339LFF2 Ex date 15 FEB 02 / Pay date 15 FEB 02	8 0000 0 000	3,500 00	0 00	0 00	3 500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00128 6 01-15-2015 CUSIP 31339LFF2 Ex date 15 JAN 02 / Pay date 15 JAN 02	8 0000 0 000	3 500 00	0 00	0 00	3 500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00128 6 01-15-2015 CUSIP 31339LFF2 Ex date 15 JUL 02 / Pay date 15 JUL 02	8 0000 0 000	3 500 00	0 00	0 00	3 500 00	Received this period
FHLMC MULTICLASS PREASSIGN 00172 7 5 08-15-2030 CUSIP 3133TPHD4 Ex date 15 OCT 02 / Pay date 15 OCT 02	7 5000 690 000 000	4 312 50	0 00	0 00	4 312 50	Received this period
FHLMC MULTICLASS PREASSIGN 00172 7 5 08-15-2030 CUSIP 3133TPHD4 Ex date 16 SEP 02 / Pay date 16 SEP 02	7 5000 0 000	4,312 50	0 00	0 00	4 312 50	Received this period
FHLMC MULTICLASS PREASSIGN 00172 7 5 08-15-2030 CUSIP 3133TPHD4 Ex date 15 AUG 02 / Pay date 15 AUG 02	7 5000 0 000	4,312 50	0 00	0 00	4 312 50	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name FREEDOM FORUM INC.-TATERS-SL

Income & Expense Detail - Base Currency

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Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
FHLMC MULTICLASS PRASSIGN 00172 7 5	08 15 2030	7 5000		4 312 50	0 00	0 00	4 312 50	Received this period
CUSIP 3133TPHD4 Ex date 16 DEC 02 / Pay date 16 DEC 02								
FHLMC MULTICLASS PRASSIGN 00172 7 5	08 15-2030	7 5000		4 312 50	0 00	0 00	4 312 50	Received this period
CUSIP 3133TPHD4 Ex date 15 NOV 02 / Pay date 15 NOV 02								
FHLMC MULTICLASS PRASSIGN 00715 8 25	02-15 2027	6 2500		16 041 67	0 00	0 00	16 041 67	Received this period
CUSIP 31392MT44 Ex date 16 DEC 02 / Pay date 16 DEC 02								
FHLMC MULTICLASS PRASSIGN 00715 8 25	02 15 2027	6 2500		16 041 67	0 00	0 00	16 041 67	Received this period
CUSIP 31392MT44 Ex date 15 NOV 02 / Pay date 15 NOV 02								
FHLMC MULTICLASS PRASSIGN 00784 8	01-15-2026	6 0000		9,700 00	0 00	0 00	9 700 00	Received this period
CUSIP 31392TR27 Ex date 18 SEP 02 / Pay date 18 SEP 02								
FHLMC MULTICLASS PRASSIGN 00833 6 5	11 15-2024	6 5000		7,989 58	0 00	0 00	7 989 58	Received this period
CUSIP 3133T4S7 Ex date 15 OCT 02 / Pay date 15 OCT 02								
FHLMC MULTICLASS PRASSIGN 00833 6 5	11 15-2024	6 5000		7,989 58	0 00	0 00	7 989 58	Received this period
CUSIP 3133T4S7 Ex date 15 NOV 02 / Pay date 15 NOV 02								
FHLMC MULTICLASS PRASSIGN 00833 6 5	11 15 2024	6 5000		7 989 58	0 00	0 00	7 989 58	Received this period
CUSIP 31392R593 Ex date 25 SEP 02 / Pay date 25 SEP 02								
FHLMC MULTICLASS SER T-44 CL A1	VARIABLE RATE 10 25-2032	1 9175		1,072 51	0 00	0 00	1,072 51	Received this period
CUSIP 31392R593 Ex date 25 OCT 02 / Pay date 25 OCT 02								
FHLMC MULTICLASS SER T-44 CL A1	VARIABLE RATE 10 25-2032	1 9175		1 068 71	0 00	0 00	1 068 71	Received this period
CUSIP 31392R593 Ex date 25 NOV 02 / Pay date 25 NOV 02								
FHLMC MULTICLASS SER T-44 CL A1	VARIABLE RATE 10 25 2032	1 9175		1 103 05	0 00	0 00	1 103 05	Received this period
CUSIP 31392R593 Ex date 25 NOV 02 / Pay date 25 NOV 02								

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC MULTICLASS SER T-44 CL A1 VARIABLERATE 10-25-2032 CUSIP 31392RS93 Ex date 26 DEC 02 / Pay date 26 DEC 02	1 9175 657 264 430	837 64	0 00	0 00	837 64	Received this period
FHLMC MULTICLASS SER T 44 CL A1 VARIABLERATE 10-25-2032 CUSIP 31392RS93 Ex date 26 AUG 02 / Pay date 26 AUG 02	1 9175 0 000	866 94	0 00	0 00	866 94	Received this period
FHLMC MULTICLASS SER 1347 CL 1347-I 8 08-15-2022 CUSIP 312911PN4 Ex date 15 FEB 02 / Pay date 15 FEB 02	8 0000 0 000	4 233 33	0 00	0 00	4 233 33	Received this period
FHLMC MULTICLASS SER 1347 CL 1347-I 8 08-15-2022 CUSIP 312911PN4 Ex date 15 JAN 02 / Pay date 15 JAN 02	8 0000 0 000	4 233 33	0 00	0 00	4 233 33	Received this period
FHLMC MULTICLASS SER 1673 CL H 8 11-15-2022 CUSIP 3133T3S25 Ex date 16 SEP 02 / Pay date 16 SEP 02	6 0000 0 000	4 250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1673 CL H 8 11-15-2022 CUSIP 3133T3S25 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 0 000	4 250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1673 CL H 8 11-15-2022 CUSIP 3133T3S25 Ex date 15 OCT 02 / Pay date 15 OCT 02	6 0000 850,000 000	4,250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1673 CL H 8 11-15-2022 CUSIP 3133T3S25 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 0 000	4 250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1673 CL H 8 11-15-2022 CUSIP 3133T3S25 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 0000 850 000 000	4 250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1673 CL H 8 11-15-2022 CUSIP 3133T3S25 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 0000 0 000	4 250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1673 CL H 8 11-15-2022 CUSIP 3133T3S25 Ex date 16 DEC 02 / Pay date 16 DEC 02	6 0000 850,000 000	4 250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1673 CL H 8 11-15-2022 CUSIP 3133T3S25 Ex date 15 APR 02 / Pay date 15 APR 02	6 0000 0 000	4 250 00	0 00	0 00	4 250 00	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
FHLMC MULTICLASS SER 1673 CL H 6 11 15 2022 CUSIP 3133T3S25 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 0 000	4 250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1673 CL H 6 11-15 2022 CUSIP 3133T3S25 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 0000 0 000	4 250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1673 CL H 6 11 15 2022 CUSIP 3133T3S25 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 0 000	4 250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1673 CL H 6 11 15 2022 CUSIP 3133T3S25 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 0 000	4 250 00	0 00	0 00	4 250 00	Received this period
FHLMC MULTICLASS SER 1727 CL 1727-G 6 5 02 15 2023 CUSIP 3133T5LJ0 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 5000 0 000	3,629 17	0 00	0 00	3,629 17	Received this period
FHLMC MULTICLASS SER 1727 CL 1727-G 6 5 02-15 2023 CUSIP 3133T5LJ0 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 5000 0 000	3 629 17	0 00	0 00	3 629 17	Received this period
FHLMC MULTICLASS SER 2111 CL TC 6 10-15-2010 CUSIP 3133TJ3S0 Ex date 15 MAY 02 / Pay date 15 MAY 02	6 0000 0 000	3 125 00	0 00	0 00	3 125 00	Received this period
FHLMC MULTICLASS SER 2111 CL TC 6 10 15 2010 CUSIP 3133TJ3S0 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 0 000	3 125 00	0 00	0 00	3,125 00	Received this period
FHLMC MULTICLASS SER 2111 CL TC 6 10-15-2010 CUSIP 3133TJ3S0 Ex date 16 DEC 02 / Pay date 16 DEC 02	6 0000 2,035,000 000	10 175 00	0 00	0 00	10 175 00	Received this period
FHLMC MULTICLASS SER 2111 CL TC 6 10-15 2010 CUSIP 3133TJ3S0 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 0000 2 035 000 000	10 175 00	0 00	0 00	10,175 00	Received this period
FHLMC MULTICLASS SER 2111 CL TC 6 10 15-2010 CUSIP 3133TJ3S0 Ex date 15 OCT 02 / Pay date 15 OCT 02	6 0000 2 035 000 000	10,175 00	0 00	0 00	10 175 00	Received this period
FHLMC MULTICLASS SER 2111 CL TC 6 10 15 2010 CUSIP 3133TJ3S0 Ex date 16 SEP 02 / Pay date 16 SEP 02	6 0000 0 000	10 175 00	0 00	0 00	10 175 00	Received this period

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed Income

FHLMC MULTICLASS SER 2111 CL TC 8	10-15-2010	6 0000	3 125 00	0 00	0 00	3 125 00	Received this period
CUSIP 3133TJ350 Ex date 15 APR 02 / Pay date 15 APR 02							
FHLMC MULTICLASS SER 2111 CL TC 8	10-15-2010	6 0000	3 125 00	0 00	0 00	3 125 00	Received this period
CUSIP 3133TJ350 Ex date 15 FEB 02 / Pay date 15 FEB 02							
FHLMC MULTICLASS SER 2111 CL TC 8	10-15-2010	6 0000	3 125 00	0 00	0 00	3 125 00	Received this period
CUSIP 3133TJ350 Ex date 15 JAN 02 / Pay date 15 JAN 02							
FHLMC MULTICLASS SER 2111 CL TC 8	10-15-2010	6 0000	3 125 00	0 00	0 00	3 125 00	Received this period
CUSIP 3133TJ350 Ex date 15 JUL 02 / Pay date 15 JUL 02							
FHLMC MULTICLASS SER 2111 CL TC 8	10-15-2010	6 0000	3 125 00	0 00	0 00	3 125 00	Received this period
CUSIP 3133TJ350 Ex date 15 MAR 02 / Pay date 15 MAR 02							
FHLMC MULTICLASS SER 2111 CL TC 8	10-15-2010	6 0000	3 125 00	0 00	0 00	3 125 00	Received this period
CUSIP 3133TJ350 Ex date 15 JUN 02 / Pay date 17 JUN 02							
FHLMC MULTICLASS SER 2188 CL PR 7	12-15-2028 REG	7 0000	8,341 67	0 00	0 00	8,341 67	Received this period
CUSIP 3133TMDV5 Ex date 15 OCT 02 / Pay date 15 OCT 02							
FHLMC MULTICLASS SER 2188 CL PR 7	12-15-2028 REG	7 0000	8,341 67	0 00	0 00	8,341 67	Received this period
CUSIP 3133TMDV5 Ex date 18 DEC 02 / Pay date 18 DEC 02							
FHLMC MULTICLASS SER 2188 CL PR 7	12-15-2028 REG	7 0000	8,341 67	0 00	0 00	8,341 67	Received this period
CUSIP 3133TMDV5 Ex date 15 NOV 02 / Pay date 15 NOV 02							
FHLMC MULTICLASS SER 2341 CL PB 6 5	12-15-2024	6 5000	7,150 00	0 00	0 00	7,150 00	Received this period
CUSIP 313398C72 Ex date 15 OCT 02 / Pay date 15 OCT 02							
FHLMC MULTICLASS SER 2341 CL PB 6 5	12-15-2024	6 5000	7,150 00	0 00	0 00	7,150 00	Received this period
CUSIP 313398C72 Ex date 18 DEC 02 / Pay date 18 DEC 02							
FHLMC MULTICLASS SER 2341 CL PB 6 5	12-15-2024	6 5000	7,150 00	0 00	0 00	7,150 00	Received this period
CUSIP 313398C72 Ex date 15 NOV 02 / Pay date 15 NOV 02							

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Account number 2602473
Account Name *FREEDOM FORUM INC.-TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC MULTICLASS SER 2345 CL NB 6 5 01-15-2025 CUSIP 313399SL2 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 5000 2,120 000 000	11,483 33	0 00	0 00	11 483 33	Received this period
FHLMC MULTICLASS SER 2345 CL NB 6 5 01-15-2025 CUSIP 313399SL2 Ex date 16 DEC 02 / Pay date 16 DEC 02	6 5000 2 120 000 000	11 483 33	0 00	0 00	11 483 33	Received this period
FHLMC MULTICLASS SER 2345 CL NB 6 5 01 15-2025 CUSIP 313399SL2 Ex date 16 SEP 02 / Pay date 16 SEP 02	6 5000 0 000	11 483 33	0 00	0 00	11 483 33	Received this period
FHLMC MULTICLASS SER 2345 CL NB 6 5 01 15 2025 CUSIP 313399SL2 Ex date 15 OCT 02 / Pay date 15 OCT 02	6 5000 2 120 000 000	11 483 33	0 00	0 00	11 483 33	Received this period
FHLMC MULTICLASS SER 2355 CL TB 6 5 07 15 2026 CUSIP 3133TVG67 Ex date 16 DEC 02 / Pay date 18 DEC 02	6 5000 1 424 999 990	7,718 75	0 00	0 00	7 718 75	Received this period
FHLMC MULTICLASS SER 2355 CL TB 6 5 07-15-2026 CUSIP 3133TVG67 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 5000 1 424 999 990	7 718 75	0 00	0 00	7 718 75	Received this period
FHLMC MULTICLASS SER 2389 CLASS-CD 6 03 15 2016 CUSIP 31339MDH8 Ex date 15 FEB 02 / Pay date 15 FEB 02	6 0000 0 000	3 000 00	0 00	0 00	3 000 00	Received this period
FHLMC MULTICLASS SER 2389 CLASS-CD 6 03-15-2016 CUSIP 31339MDH9 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 0000 0 000	3,000 00	0 00	0 00	3 000 00	Received this period
FHLMC MULTICLASS SER 2389 CLASS CD 6 03-15 2018 CUSIP 31339MDH8 Ex date 15 MAR 02 / Pay date 15 MAR 02	6 0000 0 000	3 000 00	0 00	0 00	3 000 00	Received this period
FHLMC MULTICLASS SER 2389 CLASS CD 6 03 15-2018 CUSIP 31339MDH8 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 0000 0 000	3 000 00	0 00	0 00	3 000 00	Received this period
FHLMC MULTICLASS SER 2389 CLASS-CD 6 03-15 2016 CUSIP 31339MDH8 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 0 000	3 325 00	0 00	0 00	3 325 00	Received this period
FHLMC MULTICLASS SER 2389 CLASS CD 6 03 15 2016 CUSIP 31338MDH8 Ex date 15 OCT 02 / Pay date 15 OCT 02	6 0000 685 000 000	3 325 00	0 00	0 00	3 325 00	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC MULTICLASS SER 2389 CLASS-CD 6 03-15-2018 CUSIP 31339MDH8 Ex date 15 MAY 02 / Pay date 15 MAY 02	8 0000 0 000	3,000 00	0 00	0 00	3 000 00	Received this period
FHLMC MULTICLASS SER 2389 CLASS-CD 6 03-15-2018 CUSIP 31339MDH8 Ex date 15 JUL 02 / Pay date 15 JUL 02	8 0000 0 000	3,000 00	0 00	0 00	3,000 00	Received this period
FHLMC MULTICLASS SER 2389 CLASS-CD 6 03-15-2018 CUSIP 31339MDH8 Ex date 18 SEP 02 / Pay date 18 SEP 02	8 0000 0 000	3 325 00	0 00	0 00	3 325 00	Received this period
FHLMC MULTICLASS SER 2389 CLASS-CD 6 03-15-2018 CUSIP 31339MDH8 Ex date 15 APR 02 / Pay date 15 APR 02	8 0000 0 000	3,000 00	0 00	0 00	3 000 00	Received this period
FHLMC MULTICLASS SER 2416 CL PC 6 09-15-2014 CUSIP 31339DR26 Ex date 15 APR 02 / Pay date 15 APR 02	8 0000 0 000	6 525 00	0 00	0 00	6 525 00	Received this period
FHLMC MULTICLASS SER 2416 CL PC 6 09-15-2014 CUSIP 31339DR26 Ex date 15 JUN 02 / Pay date 17 JUN 02	8 0000 0 000	6 525 00	0 00	0 00	6 525 00	Received this period
FHLMC MULTICLASS SER 2416 CL PC 6 09-15-2014 CUSIP 31339DR26 Ex date 15 AUG 02 / Pay date 15 AUG 02	8 0000 0 000	6 525 00	0 00	0 00	6 525 00	Received this period
FHLMC MULTICLASS SER 2416 CL PC 6 09-15-2014 CUSIP 31339DR26 Ex date 15 MAY 02 / Pay date 15 MAY 02	8 0000 0 000	6 525 00	0 00	0 00	6 525 00	Received this period
FHLMC MULTICLASS SER 2416 CL PC 6 09-15-2014 CUSIP 31339DR26 Ex date 15 MAR 02 / Pay date 15 MAR 02	8 0000 0 000	6 525 00	0 00	0 00	6,525 00	Received this period
FHLMC MULTICLASS SER 2416 CL PC 6 09-15-2014 CUSIP 31339DR26 Ex date 16 SEP 02 / Pay date 16 SEP 02	8 0000 0 000	6 525 00	0 00	0 00	6,525 00	Received this period
FHLMC MULTICLASS SER 2416 CL PC 6 09-15-2014 CUSIP 31339DR26 Ex date 15 OCT 02 / Pay date 15 OCT 02	8 0000 1 305 000 000	6,525 00	0 00	0 00	6 525 00	Received this period
FHLMC MULTICLASS SER 2416 CL PC 6 09-15-2014 CUSIP 31339DR26 Ex date 15 NOV 02 / Pay date 15 NOV 02	8 0000 1 305 000 000	6 525 00	0 00	0 00	6 525 00	Received this period

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
FHLMC MULTICLASS SER 2416 CL PC 6 09-15 2014 CUSIP 31339DR26 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 0000 0 000	6 525 00	0 00	0 00	6 525 00	Received this period
FHLMC MULTICLASS SER 2416 CL PC 6 09 15 2014 CUSIP 31339DR26 Ex date 16 DEC 02 / Pay date 16 DEC 02	6 0000 1 305,000 000	6 525 00	0 00	0 00	6 525 00	Received this period
FHLMC MULTICLASS SER 2427 CL GH 5 5 05 15 2021 CUSIP 31339W2U9 Ex date 15 AUG 02 / Pay date 15 AUG 02	5 5000 0 000	6 233 33	0 00	0 00	6 233 33	Received this period
FHLMC MULTICLASS SER 2427 CL GH 5 5 05-15-2021 CUSIP 31339W2U9 Ex date 15 JUL 02 / Pay date 15 JUL 02	5 5000 0 000	6 233 33	0 00	0 00	6 233 33	Received this period
FHLMC MULTICLASS SER 2427 CL GH 5 5 05 15 2021 CUSIP 31339W2U9 Ex date 16 SEP 02 / Pay date 16 SEP 02	5 5000 0 000	6 233 33	0 00	0 00	6 233 33	Received this period
FHLMC MULTICLASS SER 2427 CL GH 5 5 05 15-2021 CUSIP 31339W2U9 Ex date 15 JUN 02 / Pay date 17 JUN 02	5 5000 0 000	6 233 33	0 00	0 00	6 233 33	Received this period
FHLMC MULTICLASS SER 2444 CL PG 6 5 12 15-2030 CUSIP 31392KUT1 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 5000 0 000	4 658 33	0 00	0 00	4 658 33	Received this period
FHLMC MULTICLASS SER 2444 CL PG 6 5 12-15-2030 CUSIP 31392KUT1 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 5000 0 000	4 658 33	0 00	0 00	4 658 33	Received this period
FHLMC MULTICLASS SER 2448 CL QM 6 5 05-15 2031 CUSIP 31392M4W9 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 5000 0 000	2 681 25	0 00	0 00	2 681 25	Received this period
FHLMC MULTICLASS SER 2448 CL QM 6 5 05 15 2031 CUSIP 31392M4W9 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 5000 0 000	2 681 25	0 00	0 00	2 681 25	Received this period
FHLMC MULTICLASS SER 2448 CL QP 0 12 31-2040 CUSIP 31392KZZ2 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 5000 0 000	3 710 42	0 00	0 00	3 710 42	Received this period
FHLMC MULTICLASS SER 2454 CL BE 6 5 10 15-2030 CUSIP 31392KCM6 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 5000 0 000	4 495 83	0 00	0 00	4 495 83	Received this period

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Account number: 2602473 Account Name: FREEDOM FORUM INC--TATERS-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

FHLMC MULTICLASS SER 2488 CL PC 6 07-15-2028 6 0000 7 925 00 0 00 7 925 00 Received this period

CUSIP 31392RQ20 Ex date 16 SEP 02 / Pay date 16 SEP 02
 FHLMC MULTICLASS SER 2468 CL PC 6 07-15-2028 6 0000 7 825 00 0 00 7 825 00 Received this period

CUSIP 31392RQ20 Ex date 15 AUG 02 / Pay date 15 AUG 02
 FHLMC MULTICLASS SER 2471 CL EH 6 02-15-2031 6 0000 7 275 00 0 00 7 275 00 Received this period

CUSIP 31392RAA8 Ex date 15 NOV 02 / Pay date 15 NOV 02
 FHLMC MULTICLASS SER 2471 CL EH 6 02-15-2031 6 0000 7 275 00 0 00 7 275 00 Received this period

CUSIP 31392RAA8 Ex date 16 SEP 02 / Pay date 16 SEP 02
 FHLMC MULTICLASS SER 2471 CL EH 6 02-15-2031 6 0000 7 275 00 0 00 7 275 00 Received this period

CUSIP 31392RAA8 Ex date 15 AUG 02 / Pay date 15 AUG 02
 FHLMC MULTICLASS SER 2471 CL EH 6 02-15-2031 6 0000 7 275 00 0 00 7 275 00 Received this period

CUSIP 31392RAA8 Ex date 15 OCT 02 / Pay date 15 OCT 02
 FHLMC MULTICLASS SER 2471 CL EH 6 02-15-2031 6 0000 7 275 00 0 00 7 275 00 Received this period

CUSIP 31392RAA8 Ex date 15 OCT 02 / Pay date 15 OCT 02
 FHLMC MULTICLASS SER 2480 CL PC 6 10-15-2028 REG 6 0000 12 850 00 0 00 12 850 00 Received this period

CUSIP 31392FM4 Ex date 16 SEP 02 / Pay date 16 SEP 02
 FHLMC MULTICLASS SER 2480 CL PC 6 10-15-2028 REG 6 0000 12 850 00 0 00 12 850 00 Received this period

CUSIP 31392FM4 Ex date 15 OCT 02 / Pay date 15 OCT 02
 FHLMC MULTICLASS SER 2480 CL PC 6 10-15-2028 REG 6 0000 12 850 00 0 00 12 850 00 Received this period

CUSIP 31392TNR4 Ex date 15 OCT 02 / Pay date 15 OCT 02
 FHLMC MULTICLASS SER 2481 CL PC 6 09-15-2028 6 0000 21 000 00 0 00 21 000 00 Received this period

CUSIP 31392TNR4 Ex date 16 SEP 02 / Pay date 16 SEP 02
 FHLMC MULTICLASS SER 2481 CL PC 6 09-15-2028 6 0000 21 000 00 0 00 21 000 00 Received this period

CUSIP 31392TNR4 Ex date 16 DEC 02 / Pay date 16 DEC 02
 FHLMC MULTICLASS SER 2481 CL PC 6 09-15-2028 6 0000 21 000 00 0 00 21 000 00 Received this period

CUSIP 31392TNR4 Ex date 15 NOV 02 / Pay date 15 NOV 02
 FHLMC MULTICLASS SER 2481 CL PC 6 09-15-2028 6 0000 21 000 00 0 00 21 000 00 Received this period

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

The Northern Trust Company

Portfolio Statement

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Account Name *FREEDOM FORUM INC--TATTERS-SL Account number 2602473

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC MULTICLASS SER 2484 CL PB 8 12 15 2025 CUSIP 31392PSL0 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 0 000	11 875 00	0 00	0 00	11 875 00	Received this period
FHLMC MULTICLASS SER 2484 CL PD 6 01 15-2031 CUSIP 31392PS30 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 0 000	8 700 00	0 00	0 00	8 700 00	Received this period
FHLMC MULTICLASS SER 2489 CL PD 6 02 15 2031 REG CUSIP 31392RYW5 Ex date 16 SEP 02 / Pay date 16 SEP 02	6 0000 0 000	5 350 00	0 00	0 00	5 350 00	Received this period
FHLMC MULTICLASS SER 2500 CL PE 6 06-15 2031 CUSIP 31392UW59 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 0000 0 000	4 050 00	0 00	0 00	4 050 00	Received this period
FHLMC MULTICLASS 2301 CL BC 6 5 04 15 2016 CUSIP 3133TSTR4 Ex date 15 OCT 02 / Pay date 15 OCT 02	6 5000 1 430 000 000	7 745 83	0 00	0 00	7 745 83	Received this period
FHLMC MULTICLASS 2301 CL BC 6 5 04-15 2016 CUSIP 3133TSTR4 Ex date 16 DEC 02 / Pay date 16 DEC 02	6 5000 1,430 000 000	7 745 83	0 00	0 00	7 745 83	Received this period
FHLMC MULTICLASS 2301 CL BC 6 5 04-15-2016 CUSIP 3133TSTR4 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 5000 1,430 000 000	7,745 83	0 00	0 00	7 745 83	Received this period
FHLMC SER 2174 CL 2174-PL 6 5DUE 10 15 2024 REG CUSIP 3133TLMS4 Ex date 16 DEC 02 / Pay date 16 DEC 02	6 5000 1 500 000 000	8 125 00	0 00	0 00	8 125 00	Received this period
FHLMC SER 2174 CL 2174 PL 6 5DUE 10 15 2024 REG CUSIP 3133TLMS4 Ex date 15 NOV 02 / Pay date 15 NOV 02	6 5000 1,500,000 000	8 125 00	0 00	0 00	8 125 00	Received this period
FNMA CMO SER 2001-71 CL QD 6 04 25 2015 CUSIP 31392AXQ6 Ex date 25 FEB 02 / Pay date 25 FEB 02	6 0000 0 000	3 500 00	0 00	0 00	3 500 00	Received this period
FNMA CMO SER 2001 71 CL QD 6 04 25 2015 CUSIP 31392AXQ6 Ex date 25 JAN 02 / Pay date 25 JAN 02	6 0000 0 000	3 500 00	0 00	0 00	3 500 00	Received this period
FNMA FNMA REMIC 09 25 2032 CUSIP 31392DYJ5 Ex date 25 NOV 02 / Pay date 25 NOV 02	1 4800 0 000	2 860 66	0 00	0 00	2 860 66	Received this period

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Account Name *FREEDOM FORUM INC--TATTERS-SL Account number 2602473

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA FNMA REMIC 09-25-2032 CUSIP 31392DYJ5 Ex date 25 OCT 02 / Pay date 25 OCT 02	1 9300 0 000	2 769 12	0 00	0 00	2,769 12	Received this period
FNMA FNMA REMIC 09-25-2032 CUSIP 31392DYJ5 Ex date 26 DEC 02 / Pay date 26 DEC 02	1 5200 0 000	2 158 43	0 00	0 00	2 158 43	Received this period
FNMA FNMA REMIC 09-25-2032 CUSIP 31392DYJ5 Ex date 25 SEP 02 / Pay date 25 SEP 02	1 8200 0 000	5 040 00	0 00	0 00	5 040 00	Received this period
FNMA POOL # 0254447 6 DUE 09-01-2032 REG CUSIP 31371KTC5 Ex date 25 NOV 02 / Pay date 25 NOV 02	6 0000 3,155 890	1 141 72	0 00	0 00	1 141 72	Received this period
FNMA POOL # 0380845 5 63 DUE 11-01-2005 REG CUSIP 31377MBN0 Ex date 28 DEC 02 / Pay date 26 DEC 02	5 6300 1 750 027 670	8 210 55	0 00	0 00	8 210 55	Received this period
FNMA POOL # 0380845 5 63 DUE 11-01-2005 REG CUSIP 31377MBN0 Ex date 28 AUG 02 / Pay date 28 AUG 02	5 6300 1,759,299 610	8 254 05	0 00	0 00	8 254 05	Received this period
FNMA POOL # 0380845 5 63 DUE 11 01 2005 REG CUSIP 31377MBN0 Ex date 25 NOV 02 / Pay date 25 NOV 02	5 6300 1,752,362 960	8 221 50	0 00	0 00	8 221 50	Received this period
FNMA POOL # 0380845 5 63 DUE 11-01-2005 REG CUSIP 31377MBN0 Ex date 25 SEP 02 / Pay date 25 SEP 02	5 6300 1 756 998 880	8,243 25	0 00	0 00	8 243 25	Received this period
FNMA POOL # 0380845 5 63 DUE 11 01 2005 REG CUSIP 31377MBN0 Ex date 25 OCT 02 / Pay date 25 OCT 02	5 6300 1,754 688 690	8 232 41	0 00	0 00	8,232 41	Received this period
FNMA POOL # 0381217 5 95 DUE 01-01-2009 REG CUSIP 31377MPA3 Ex date 25 OCT 02 / Pay date 25 OCT 02	5 9500 803 688 180	3,884 95	0 00	0 00	3,884 95	Received this period
FNMA POOL # 0381217 5 95 DUE 01-01-2009 REG CUSIP 31377MPA3 Ex date 25 NOV 02 / Pay date 25 NOV 02	5 9500 802,755 100	3 980 33	0 00	0 00	3 980 33	Received this period
FNMA POOL # 0381217 5 95 DUE 01-01-2009 REG CUSIP 31377MPA3 Ex date 28 DEC 02 / Pay date 28 DEC 02	5 9500 801 816 820	3 975 68	0 00	0 00	3 975 68	Received this period

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Account number 2602473
Account Name FREEDOM FORUM INC--TATTERS-SL

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
FNMA POOL # 0550997 7 5 DUE 08-01 2015 REG CUSIP 31385SDA3 Ex date 25 FEB 02 / Pay date 25 FEB 02	7 5000 37 652 720	2 514 43	0 00	0 00	2 514 43	Received this period
FNMA POOL # 0550997 7 5 DUE 08 01-2015 REG CUSIP 31385SDA3 Ex date 25 JAN 02 / Pay date 25 JAN 02	7 5000 472 701 810	2 854 39	0 00	0 00	2 954 39	Received this period
FNMA POOL # 0571791 7 5 DUE 01-01 2016 REG CUSIP 31386SF85 Ex date 25 FEB 02 / Pay date 25 FEB 02	7 5000 18 858 920	5 592 73	0 00	0 00	5 592 73	Received this period
FNMA POOL # 0571791 7 5 DUE 01-01-2018 REG CUSIP 31386SF85 Ex date 25 JAN 02 / Pay date 25 JAN 02	7 5000 858,134 750	5 988 34	0 00	0 00	5 988 34	Received this period
FNMA POOL # 0600865 6 5 DUE 09 01-2031 REG CUSIP 31388CQS2 Ex date 26 AUG 02 / Pay date 26 AUG 02	6 5000 0 000	12 325 00	0 00	0 00	12 325 00	Received this period
FNMA POOL # 0609070 6 DUE 09-01-2016 REG CUSIP 31388MT32 Ex date 25 JAN 02 / Pay date 25 JAN 02	6 0000 1 318 158 590	6 590 79	0 00	0 00	6 590 79	Received this period
FNMA POOL # 0609070 6 DUE 09-01-2016 REG CUSIP 31388MT32 Ex date 25 FEB 02 / Pay date 25 FEB 02	6 0000 687 557 450	6 564 73	0 00	0 00	6 564 73	Received this period
FNMA POOL # 0609070 6 DUE 09-01-2016 REG CUSIP 31388MT32 Ex date 25 MAR 02 / Pay date 25 MAR 02	6 0000 4 058 590	3 381 50	0 00	0 00	3 381 50	Received this period
FNMA POOL # 0611007 5 5 DUE 12-01-2016 REG CUSIP 31388PYC9 Ex date 25 JAN 02 / Pay date 25 JAN 02	5 5000 0 000	3 162 50	0 00	0 00	3 162 50	Received this period
FNMA POOL # 0614254 5 5 DUE 12-01 2018 REG CUSIP 31388TMB6 Ex date 25 JUL 02 / Pay date 25 JUL 02	5 5000 373 387 610	1 711 36	0 00	0 00	1 711 36	Received this period
FNMA POOL # 0614254 5 5 DUE 12 01-2016 REG CUSIP 31388TMB6 Ex date 26 AUG 02 / Pay date 26 AUG 02	5 5000 1 528 410	1 695 71	0 00	0 00	1 695 71	Received this period
FNMA POOL # 0614254 5 5 DUE 12 01 2016 REG CUSIP 31388TMB6 Ex date 25 JUN 02 / Pay date 25 JUN 02	5 5000 374 999 920	1 718 75	0 00	0 00	1 718 75	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 0614507 5 5 DUE 11-01-2018 REG CUSIP 31388TU84 Ex date 25 JUN 02 / Pay date 25 JUN 02	5 5000 602 330 160	2,760 68	0 00	0 00	2 760 68	Received this period
FNMA POOL # 0614507 5 5 DUE 11-01-2018 REG CUSIP 31388TU84 Ex date 25 SEP 02 / Pay date 25 SEP 02	5 5000 583 031 470	2,672 23	0 00	0 00	2,672 23	Received this period
FNMA POOL # 0614507 5 5 DUE 11-01-2018 REG CUSIP 31388TU84 Ex date 26 AUG 02 / Pay date 26 AUG 02	5 5000 588 018 850	2,685 92	0 00	0 00	2,685 92	Received this period
FNMA POOL # 0614507 5 5 DUE 11-01-2018 REG CUSIP 31388TU84 Ex date 25 MAY 02 / Pay date 28 MAY 02	5 5000 604 939 970	2 772 64	0 00	0 00	2 772 64	Received this period
FNMA POOL # 0614507 5 5 DUE 11-01-2018 REG CUSIP 31388TU84 Ex date 25 OCT 02 / Pay date 25 OCT 02	5 5000 18 445 140	2,574 98	0 00	0 00	2 574 98	Received this period
FNMA POOL # 0614507 5 5 DUE 11-01-2018 REG CUSIP 31388TU84 Ex date 25 JUL 02 / Pay date 25 JUL 02	5 5000 594 802 350	2 726 18	0 00	0 00	2 726 18	Received this period
FNMA POOL # 0615863 5 5 DUE 02-01-2017 REG CUSIP 31388VFC7 Ex date 25 JUN 02 / Pay date 25 JUN 02	5 5000 4 280 820	3 102 28	0 00	0 00	3 102 28	Received this period
FNMA POOL # 0615883 5 5 DUE 02-01-2017 REG CUSIP 31389VFC7 Ex date 25 MAR 02 / Pay date 25 MAR 02	5 5000 684 832 000	3,139 27	0 00	0 00	3,139 27	Received this period
FNMA POOL # 0615863 5 5 DUE 02-01-2017 REG CUSIP 31388VFC7 Ex date 25 APR 02 / Pay date 25 APR 02	5 5000 682 350 080	3 127 44	0 00	0 00	3,127 44	Received this period
FNMA POOL # 0615863 5 5 DUE 02-01-2017 REG CUSIP 31388VFC7 Ex date 25 MAY 02 / Pay date 28 MAY 02	5 5000 679 698 120	3 115 28	0 00	0 00	3 115 28	Received this period
FNMA POOL # 0624295 5 5 DUE 02-01-2017 REG CUSIP 31389FRQ7 Ex date 25 JUN 02 / Pay date 25 JUN 02	5 5000 0 000	2 659 71	0 00	0 00	2 659 71	Received this period
FNMA POOL # 0624295 5 5 DUE 02-01-2017 REG CUSIP 31389FRQ7 Ex date 25 MAR 02 / Pay date 25 MAR 02	5 5000 0 000	2 704 17	0 00	0 00	2 704 17	Received this period

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 0824295 5 5 DUE 02-01-2017 REG CUSIP 31389FRQ7 Ex date 25 APR 02 / Pay date 25 APR 02	5 5000 0 000	2 692 93	0 00	0 00	2 692 93	Received this period
FNMA POOL # 0824295 5 5 DUE 02 01 2017 REG CUSIP 31389FRQ7 Ex date 28 AUG 02 / Pay date 28 AUG 02	5 5000 0 000	2 621 46	0 00	0 00	2 621 46	Received this period
FNMA POOL # 0824295 5 5 DUE 02-01-2017 REG CUSIP 31389FRQ7 Ex date 25 MAY 02 / Pay date 28 MAY 02	5 5000 0 000	2 671 06	0 00	0 00	2 671 06	Received this period
FNMA POOL # 0824295 5 5 DUE 02 01 2017 REG CUSIP 31389FRQ7 Ex date 25 JUL 02 / Pay date 25 JUL 02	5 5000 0 000	2 635 06	0 00	0 00	2 635 06	Received this period
FNMA POOL # 0834773 6 5 DUE 03 01-2017 REG CUSIP 31389TFN7 Ex date 28 AUG 02 / Pay date 28 AUG 02	6 5000 22,720 600	3 060 11	0 00	0 00	3 060 11	Received this period
FNMA POOL # 0842459 5 5 DUE 04-01 2017 REG CUSIP 31390CWU6 Ex date 25 JUN 02 / Pay date 25 JUN 02	5 5000 3,552 380	3 630 41	0 00	0 00	3 630 41	Received this period
FNMA POOL # 0842459 5 5 DUE 04-01 2017 REG CUSIP 31390CWU6 Ex date 25 MAY 02 / Pay date 28 MAY 02	5 5000 795 000 000	3 643 75	0 00	0 00	3 643 75	Received this period
FNMA POOL # 254089 6 DUE 12 01-2016 REG CUSIP 31371KF63 Ex date 25 JAN 02 / Pay date 25 JAN 02	6 0000 1 878 690	684 20	0 00	0 00	684 20	Received this period
FNMA POOL # 373358 7 5 DUE 03-01 2027 REG CUSIP 31377CWT6 Ex date 25 MAY 02 / Pay date 28 MAY 02	7 5000 1 431 852 490	8,947 83	0 00	0 00	8 947 83	Received this period
FNMA POOL # 373358 7 5 DUE 03-01 2027 REG CUSIP 31377CWT6 Ex date 25 MAR 02 / Pay date 25 MAR 02	7 5000 1 583 808 540	9 899.42	0 00	0 00	9 899 42	Received this period
FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT6 Ex date 25 NOV 02 / Pay date 25 NOV 02	7 5000 1 083 984 390	6 774 78	0 00	0 00	6 774 78	Received this period
FNMA POOL # 373358 7 5 DUE 03-01 2027 REG CUSIP 31377CWT6 Ex date 25 JUL 02 / Pay date 25 JUL 02	7 5000 1 337,091 520	8,358 82	0 00	0 00	8 358 82	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8 Ex date 25 FEB 02 / Pay date 25 FEB 02	7 5000 1,821,189 950	10 132 44	0 00	0 00	10 132 44	Received this period
FNMA POOL # 373358 7 5 DUE 03 01-2027 REG CUSIP 31377CWT8 Ex date 25 OCT 02 / Pay date 25 OCT 02	7 5000 1,174 273 290	7 339 21	0 00	0 00	7 339 21	Received this period
FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8 Ex date 25 JAN 02 / Pay date 25 JAN 02	7 5000 1 694 887 810	10 591 80	0 00	0 00	10 591 80	Received this period
FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8 Ex date 25 JUN 02 / Pay date 25 JUN 02	7 5000 1,402,388 160	8,764 81	0 00	0 00	8,764 81	Received this period
FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8 Ex date 25 SEP 02 / Pay date 25 SEP 02	7 5000 1,221,534 600	7,634 59	0 00	0 00	7 634 59	Received this period
FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8 Ex date 25 APR 02 / Pay date 25 APR 02	7 5000 1,467,062 510	9,169 14	0 00	0 00	9,169 14	Received this period
FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8 Ex date 28 AUG 02 / Pay date 28 AUG 02	7 5000 1,280,504 930	8,003 18	0 00	0 00	8,003 18	Received this period
FNMA POOL # 373358 7 5 DUE 03-01-2027 REG CUSIP 31377CWT8 Ex date 28 DEC 02 / Pay date 28 DEC 02	7 5000 1 034 415 120	8,485 09	0 00	0 00	8 485 09	Received this period
FNMA POOL # 375349 8 55 DUE 09-01-2004 REG CUSIP 31377E5J4 Ex date 25 JUL 02 / Pay date 25 JUL 02	8 5500 2 668 881 290	14 566 55	0 00	0 00	14,566 55	Received this period
FNMA POOL # 375349 8 55 DUE 09-01-2004 REG CUSIP 31377E5J4 Ex date 28 AUG 02 / Pay date 28 AUG 02	8 5500 2 665,632 390	14,549 81	0 00	0 00	14 549 81	Received this period
FNMA POOL # 375349 8 55 DUE 09-01-2004 REG CUSIP 31377E5J4 Ex date 25 NOV 02 / Pay date 25 NOV 02	8 5500 2 658 373 210	14,499 37	0 00	0 00	14,499 37	Received this period
FNMA POOL # 375349 8 55 DUE 09-01 2004 REG CUSIP 31377E5J4 Ex date 25 OCT 02 / Pay date 25 OCT 02	8 5500 2 659,478 490	14,516 32	0 00	0 00	14 516 32	Received this period

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 375349 6 55 DUE 09-01-2004 REG CUSIP 31377E5J4 Ex date 26 DEC 02 / Pay date 26 DEC 02	6 5500 2,653,248 950	14 482 32	0 00	0 00	14 482 32	Received this period
FNMA POOL # 375349 6 55 DUE 09-01 2004 REG CUSIP 31377E5J4 Ex date 25 MAR 02 / Pay date 25 MAR 02	6 5500 2,680 692 390	14 632 11	0 00	0 00	14 632 11	Received this period
FNMA POOL # 375349 6 55 DUE 09 01-2004 REG CUSIP 31377E5J4 Ex date 25 APR 02 / Pay date 25 APR 02	6 5500 2 677 717 050	14 615 87	0 00	0 00	14 615 87	Received this period
FNMA POOL # 375349 6 55 DUE 09 01-2004 REG CUSIP 31377E5J4 Ex date 25 JUN 02 / Pay date 25 JUN 02	6 5500 2 671 711 640	14 583 09	0 00	0 00	14 583 09	Received this period
FNMA POOL # 375349 6 55 DUE 09 01 2004 REG CUSIP 31377E5J4 Ex date 25 MAY 02 / Pay date 28 MAY 02	6 5500 2 674 723 520	14 599 53	0 00	0 00	14 599 53	Received this period
FNMA POOL # 375349 6 55 DUE 09 01 2004 REG CUSIP 31377E5J4 Ex date 25 FEB 02 / Pay date 25 FEB 02	6 5500 2 683 849 600	14,648 25	0 00	0 00	14 648 25	Received this period
FNMA POOL # 375349 6 55 DUE 09-01-2004 REG CUSIP 31377E5J4 Ex date 25 SEP 02 / Pay date 25 SEP 02	6 5500 2 662 564 830	14 533 17	0 00	0 00	14 533 17	Received this period
FNMA POOL # 375349 6 55 DUE 09 01 2004 REG CUSIP 31377E5J4 Ex date 25 JAN 02 / Pay date 25 JAN 02	6 5500 2,686 588 800	14 664 30	0 00	0 00	14 664 30	Received this period
FNMA POOL # 375538 6 7 DUE 11-01-2007 REG CUSIP 31377FEK8 Ex date 25 JUN 02 / Pay date 25 JUN 02	6 7000 809 630 490	4 520 44	0 00	0 00	4 520 44	Received this period
FNMA POOL # 375538 6 7 DUE 11 01 2007 REG CUSIP 31377FEK8 Ex date 26 DEC 02 / Pay date 28 DEC 02	6 7000 804 248 210	4 490 39	0 00	0 00	4 490 39	Received this period
FNMA POOL # 375538 6 7 DUE 11-01 2007 REG CUSIP 31377FEK8 Ex date 25 SEP 02 / Pay date 25 SEP 02	6 7000 808 964 500	4 505 55	0 00	0 00	4 505 55	Received this period
FNMA POOL # 375538 6 7 DUE 11 01 2007 REG CUSIP 31377FEK8 Ex date 25 MAR 02 / Pay date 25 MAR 02	6 7000 812 247 110	4 535 05	0 00	0 00	4 535 05	Received this period

Income & Expense Detail - Base Currency

Description Asset ID/Dates
 Rate Shares/PAR
 Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

FNMA POOL # 375538 7 DUE 11-01-2007	REG	8 7000	4 530 21	0 00	0 00	4 530 21	Received this period
CUSIP 31377FEK9 Ex date 25 APR 02 / Pay date 25 APR 02							
FNMA POOL # 375538 7 DUE 11-01-2007	REG	8 7000	4 515 51	0 00	0 00	4 515 51	Received this period
CUSIP 31377FEK8 Ex date 25 JUL 02 / Pay date 25 JUL 02							
FNMA POOL # 375538 7 DUE 11-01-2007	REG	8 7000	4 525 34	0 00	0 00	4 525 34	Received this period
CUSIP 31377FEK9 Ex date 25 MAY 02 / Pay date 28 MAY 02							
FNMA POOL # 375538 7 DUE 11-01-2007	REG	8 7000	4 495 47	0 00	0 00	4 495 47	Received this period
CUSIP 31377FEK8 Ex date 25 NOV 02 / Pay date 25 NOV 02							
FNMA POOL # 375538 7 DUE 11-01-2007	REG	8 7000	4 539 88	0 00	0 00	4 539 88	Received this period
CUSIP 31377FEK8 Ex date 25 FEB 02 / Pay date 25 FEB 02							
FNMA POOL # 375538 7 DUE 11-01-2007	REG	8 7000	4 500 53	0 00	0 00	4 500 53	Received this period
CUSIP 31377FEK8 Ex date 25 OCT 02 / Pay date 25 OCT 02							
FNMA POOL # 375538 7 DUE 11-01-2007	REG	8 7000	4 510 54	0 00	0 00	4 510 54	Received this period
CUSIP 31377FEK8 Ex date 26 AUG 02 / Pay date 26 AUG 02							
FNMA POOL # 375538 7 DUE 11-01-2007	REG	8 7000	4 544 84	0 00	0 00	4 544 84	Received this period
CUSIP 31377FEK8 Ex date 25 JAN 02 / Pay date 25 JAN 02							
FNMA POOL # 381587 8 318 DUE 04-01-2009	REG	6 3180	11 717 58	0 00	0 00	11 717 58	Received this period
CUSIP 31377MZ87 Ex date 25 SEP 02 / Pay date 25 SEP 02							
FNMA POOL # 381587 8 318 DUE 04-01-2009	REG	6 3180	11 807 08	0 00	0 00	11 807 08	Received this period
CUSIP 31377MZ87 Ex date 25 JAN 02 / Pay date 25 JAN 02							
FNMA POOL # 381587 8 318 DUE 04-01-2009	REG	6 3180	11 382 57	0 00	0 00	11 382 57	Received this period
CUSIP 31377MZ87 Ex date 25 JUL 02 / Pay date 25 JUL 02							
FNMA POOL # 381587 8 318 DUE 04-01-2009	REG	6 3180	11 787 55	0 00	0 00	11 787 55	Received this period
CUSIP 31377MZ87 Ex date 25 FEB 02 / Pay date 25 FEB 02							

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 381567 6 318 DUE 04 01-2009 REG CUSIP 31377MZ87 Ex date 25 NOV 02 / Pay date 25 NOV 02	6 3180 2,221 290 250	11,695 09	0 00	0 00	11 695 09	Received this period
FNMA POOL # 381567 6 318 DUE 04-01-2009 REG CUSIP 31377MZ87 Ex date 25 OCT 02 / Pay date 25 OCT 02	6 3180 2 223 644 370	11 331 32	0 00	0 00	11,331 32	Received this period
FNMA POOL # 381567 6 318 DUE 04 01 2009 REG CUSIP 31377MZ87 Ex date 26 AUG 02 / Pay date 26 AUG 02	6 3180 2 227 457 840	11 727 57	0 00	0 00	11 727 57	Received this period
FNMA POOL # 381567 6 318 DUE 04 01 2009 REG CUSIP 31377MZ87 Ex date 25 APR 02 / Pay date 25 APR 02	6 3180 2 235 787 580	11 771 47	0 00	0 00	11 771 47	Received this period
FNMA POOL # 381567 6 318 DUE 04 01 2009 REG CUSIP 31377MZ87 Ex date 26 DEC 02 / Pay date 26 DEC 02	6 3180 2,219 352 220	11 309 45	0 00	0 00	11 309 45	Received this period
FNMA POOL # 381567 6 318 DUE 04-01 2009 REG CUSIP 31377MZ87 Ex date 25 MAY 02 / Pay date 26 MAY 02	6 3180 2 233 946 560	11 383 82	0 00	0 00	11,383 82	Received this period
FNMA POOL # 381567 6 318 DUE 04 01 2009 REG CUSIP 31377MZ87 Ex date 25 MAR 02 / Pay date 25 MAR 02	6 3180 2 238 929 330	10 647 97	0 00	0 00	10 647 97	Received this period
FNMA POOL # 381567 6 318 DUE 04 01 2009 REG CUSIP 31377MZ87 Ex date 25 JUN 02 / Pay date 25 JUN 02	6 3180 2,231,652 240	11,749 65	0 00	0 00	11 749 65	Received this period
FNMA POOL # 524873 7 5 DUE 02-01-2030 REG CUSIP 31384JCJ6 Ex date 25 FEB 02 / Pay date 25 FEB 02	7 5000 54 272 630	4 753 61	0 00	0 00	4 753 61	Received this period
FNMA POOL # 524873 7 5 DUE 02-01-2030 REG CUSIP 31384JCJ6 Ex date 25 JAN 02 / Pay date 25 JAN 02	7 5000 823 281 640	5 145 51	0 00	0 00	5 145 51	Received this period
FNMA POOL # 535313 7 5 DUE 05-01-2015 REG CUSIP 31384VVE9 Ex date 25 JAN 02 / Pay date 25 JAN 02	7 5000 145 741 590	910 88	0 00	0 00	910 88	Received this period
FNMA POOL # 535313 7 5 DUE 05 01-2015 REG CUSIP 31384VVE9 Ex date 25 FEB 02 / Pay date 25 FEB 02	7 5000 7 469 000	849 11	0 00	0 00	849 11	Received this period

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Account number 2602473
 Account Name 'FREEDOM FORUM INC--TATERS-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Fixed Income

FNMA POOL # 535650 8 DUE 11 01-2030 REG	8 0000	478 308 810	0 00	0 00	3 175 38	Received this period	CUSIP 31384WB76 Ex date 25 JAN 02 / Pay date 25 JAN 02
FNMA POOL # 535650 8 DUE 11-01-2030 REG	8 0000	2 298 57	0 00	0 00	2 298 57	Received this period	CUSIP 31384WB76 Ex date 26 AUG 02 / Pay date 26 AUG 02
FNMA POOL # 535650 8 DUE 11-01-2030 REG	8 0000	11,704 440	0 00	0 00	2 229 21	Received this period	CUSIP 31384WB76 Ex date 25 SEP 02 / Pay date 25 SEP 02
FNMA POOL # 535650 8 DUE 11-01 2030 REG	8 0000	2,880 22	0 00	0 00	2 880 22	Received this period	CUSIP 31384WB76 Ex date 25 FEB 02 / Pay date 25 FEB 02
FNMA POOL # 535650 8 DUE 11-01-2030 REG	8 0000	357,905 430	0 00	0 00	2,388 04	Received this period	CUSIP 31384WB76 Ex date 25 JUL 02 / Pay date 25 JUL 02
FNMA POOL # 535650 8 DUE 11-01-2030 REG	8 0000	408 665 880	0 00	0 00	2 711 10	Received this period	CUSIP 31384WB76 Ex date 25 APR 02 / Pay date 25 APR 02
FNMA POOL # 535650 8 DUE 11-01-2030 REG	8 0000	387,880 880	0 00	0 00	2 585 87	Received this period	CUSIP 31384WB76 Ex date 25 MAY 02 / Pay date 28 MAY 02
FNMA POOL # 535650 8 DUE 11-01 2030 REG	8 0000	428 081 660	0 00	0 00	2 840 54	Received this period	CUSIP 31384WB76 Ex date 25 MAR 02 / Pay date 25 MAR 02
FNMA POOL # 535650 8 DUE 11-01-2030 REG	8 0000	372 263 120	0 00	0 00	2 481 75	Received this period	CUSIP 31384WB76 Ex date 25 JUN 02 / Pay date 25 JUN 02
FNMA POOL # 535988 7 5 DUE 08-01-2031 REG	7 5000	728,457 730	0 00	0 00	4,540 36	Received this period	CUSIP 31384WNM8 Ex date 25 APR 02 / Pay date 25 APR 02
FNMA POOL # 535988 7 5 DUE 08-01-2031 REG	7 5000	33 181 380	0 00	0 00	3 867 05	Received this period	CUSIP 31384WNM8 Ex date 25 JUN 02 / Pay date 25 JUN 02
FNMA POOL # 535988 7 5 DUE 08-01-2031 REG	7 5000	87,195 300	0 00	0 00	4,232 47	Received this period	CUSIP 31384WNM8 Ex date 25 MAY 02 / Pay date 28 MAY 02

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 535998 7 5 DUE 06-01 2031 REG CUSIP 31384WNM8 Ex date 25 MAR 02 / Pay date 25 MAR 02	7 5000 775 924 490	4 849 53	0 00	0 00	4 849 53	Received this period
FNMA POOL # 535998 7 5 DUE 06-01 2031 REG CUSIP 31384WNM8 Ex date 25 FEB 02 / Pay date 25 FEB 02	7 5000 898 198 660	10 515 23	0 00	0 00	10 515 23	Received this period
FNMA POOL # 535998 7 5 DUE 06-01-2031 REG CUSIP 31384WNM8 Ex date 25 JAN 02 / Pay date 25 JAN 02	7 5000 1 848,560 820	11 541 00	0 00	0 00	11 541 00	Received this period
FNMA POOL # 537288 7 5 DUE 05-01-2030 REG CUSIP 31384X2A5 Ex date 25 JAN 02 / Pay date 25 JAN 02	7 5000 78 720 080	4,388 78	0 00	0 00	4 386 78	Received this period
FNMA POOL # 545278 7 5 DUE 11-01-2031 REG CUSIP 31385HXF4 Ex date 25 APR 02 / Pay date 25 APR 02	7 5000 820 758 530	5 754 73	0 00	0 00	5 754 73	Received this period
FNMA POOL # 545278 7 5 DUE 11-01 2031 REG CUSIP 31385HXF4 Ex date 25 MAY 02 / Pay date 28 MAY 02	7 5000 870 084 980	5,438 09	0 00	0 00	5 438 09	Received this period
FNMA POOL # 545278 7 5 DUE 11-01-2031 REG CUSIP 31385HXF4 Ex date 25 JUN 02 / Pay date 25 JUN 02	7 5000 824 348 230	5 152 18	0 00	0 00	5 152 18	Received this period
FNMA POOL # 545278 7 5 DUE 11 01-2031 REG CUSIP 31385HXF4 Ex date 25 MAR 02 / Pay date 25 MAR 02	7 5000 878 814 940	6 103 84	0 00	0 00	6,103 84	Received this period
FNMA POOL # 545278 7 5 DUE 11-01-2031 REG CUSIP 31385HXF4 Ex date 25 JUL 02 / Pay date 25 JUL 02	7 5000 33 875 260	4 901 76	0 00	0 00	4 901 76	Received this period
FNMA POOL # 564116 8 DUE 12 01-2030 REG CUSIP 31386HVH1 Ex date 25 MAR 02 / Pay date 25 MAR 02	8 0000 897,840 600	5 986 27	0 00	0 00	5 986 27	Received this period
FNMA POOL # 564116 8 DUE 12-01-2030 REG CUSIP 31386HVH1 Ex date 25 JUL 02 / Pay date 25 JUL 02	8 0000 873 999 170	4 493 33	0 00	0 00	4 493 33	Received this period
FNMA POOL # 564116 8 DUE 12 01 2030 REG CUSIP 31386HVH1 Ex date 25 JUN 02 / Pay date 25 JUN 02	8 0000 787 378 980	5 115 86	0 00	0 00	5 115 86	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
FNMA POOL # 584118 8 DUE 12-01-2030 REG CUSIP 31386HVH1 Ex date 25 JAN 02 / Pay date 25 JAN 02	8 0000 1 024,457 580	6,829 72	0 00	0 00	6 829 72	Received this period
FNMA POOL # 584118 8 DUE 12-01-2030 REG CUSIP 31388HVH1 Ex date 25 SEP 02 / Pay date 25 SEP 02	8 0000 498 870	4 488 45	0 00	0 00	4,488 45	Received this period
FNMA POOL # 584118 8 DUE 12-01-2030 REG CUSIP 31386HVH1 Ex date 25 FEB 02 / Pay date 25 FEB 02	8 0000 891 850 860	6 613 01	0 00	0 00	6 613 01	Received this period
FNMA POOL # 584118 8 DUE 12-01-2030 REG CUSIP 31388HVH1 Ex date 26 AUG 02 / Pay date 28 AUG 02	8 0000 873,493 300	4,489 86	0 00	0 00	4,489 86	Received this period
FNMA POOL # 584118 8 DUE 12-01-2030 REG CUSIP 31388HVH1 Ex date 25 APR 02 / Pay date 25 APR 02	8 0000 823,623 130	5 490 82	0 00	0 00	5 490 82	Received this period
FNMA POOL # 584118 8 DUE 12-01-2030 REG CUSIP 31386HVH1 Ex date 25 MAY 02 / Pay date 28 MAY 02	8 0000 800 841 290	5 338 94	0 00	0 00	5 338 94	Received this period
FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4 Ex date 25 MAR 02 / Pay date 25 MAR 02	8 0000 309,462 490	1,547 31	0 00	0 00	1 547 31	Received this period
FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4 Ex date 25 JUL 02 / Pay date 25 JUL 02	8 0000 292,740 760	1 483 70	0 00	0 00	1 483 70	Received this period
FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4 Ex date 25 APR 02 / Pay date 25 APR 02	8 0000 305,624 230	1,528 12	0 00	0 00	1 528 12	Received this period
FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4 Ex date 25 OCT 02 / Pay date 25 OCT 02	8 0000 8,576 390	1,384 69	0 00	0 00	1,384 69	Received this period
FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4 Ex date 25 FEB 02 / Pay date 25 FEB 02	8 0000 313,906 830	1,569 53	0 00	0 00	1 569 53	Received this period
FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4 Ex date 25 MAY 02 / Pay date 28 MAY 02	8 0000 300 889 710	1 504 95	0 00	0 00	1 504 95	Received this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4 Ex date 25 JAN 02 / Pay date 25 JAN 02	6 0000 320 439 000	1 602 19	0 00	0 00	1 602 19	Received this period
FNMA POOL #323715 8 DUE 05-01 2029 REG CUSIP 31374TSC4 Ex date 25 JUN 02 / Pay date 25 JUN 02	6 0000 296 949 620	1,484 75	0 00	0 00	1 484 75	Received this period
FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4 Ex date 26 AUG 02 / Pay date 26 AUG 02	6 0000 288 777 600	1,443 89	0 00	0 00	1,443 89	Received this period
FNMA POOL #323715 8 DUE 05-01-2029 REG CUSIP 31374TSC4 Ex date 25 SEP 02 / Pay date 25 SEP 02	6 0000 283,482 290	1 417 41	0 00	0 00	1 417 41	Received this period
FNMA PREASSIGN 00055 6 12-25-2025 CUSIP 31392BCG9 Ex date 25 FEB 02 / Pay date 25 FEB 02	6 0000 0 000	3,525 00	0 00	0 00	3 525 00	Received this period
FNMA PREASSIGN 00055 8 12-25-2025 CUSIP 31392BCG9 Ex date 25 MAR 02 / Pay date 25 MAR 02	6 0000 0 000	3 525 00	0 00	0 00	3 525 00	Received this period
FNMA PREASSIGN 00055 6 12 25 2025 CUSIP 31392BCG9 Ex date 25 JAN 02 / Pay date 25 JAN 02	6 0000 0 000	3 525 00	0 00	0 00	3 525 00	Received this period
FNMA PREASSIGN 00136 7 5 08-25 2042 CUSIP 31392GFR1 Ex date 30 DEC 02 / Pay date 30 DEC 02	7 5000 0 000	9 375 00	0 00	0 00	9 375 00	Received this period
FNMA PREASSIGN 00689 7 5 08-25-2032 CUSIP 31392DQ21 Ex date 25 NOV 02 / Pay date 25 NOV 02	7 5000 0 000	3 350 71	0 00	0 00	3 350 71	Received this period
FNMA PREASSIGN 00689 7 5 08 25 2032 CUSIP 31392DQ21 Ex date 25 SEP 02 / Pay date 25 SEP 02	7 5000 0 000	3 496 74	0 00	0 00	3 496 74	Received this period
FNMA PREASSIGN 00689 7 5 08 25-2032 CUSIP 31392DQ21 Ex date 25 OCT 02 / Pay date 25 OCT 02	7 5000 0 000	3 404 61	0 00	0 00	3 404 61	Received this period
FNMA PREASSIGN 00689 7 5 06 25 2032 CUSIP 31392DQ21 Ex date 26 DEC 02 / Pay date 26 DEC 02	7 5000 0 000	3 291 59	0 00	0 00	3 291 59	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4 Ex date 25 SEP 02 / Pay date 25 SEP 02	7 5000 0 000	3,891 04	0 00	0 00	3 891 04	Received this period
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4 Ex date 25 NOV 02 / Pay date 25 NOV 02	7 5000 0 000	7 674 25	0 00	0 00	7,674 25	Received this period
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4 Ex date 25 OCT 02 / Pay date 25 OCT 02	7 5000 0 000	7,858 88	0 00	0 00	7,858 88	Received this period
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4 Ex date 25 JUN 02 / Pay date 25 JUN 02	7 5000 0 000	4 155 55	0 00	0 00	4,155 55	Received this period
FNMA REMIC SER 2001 T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4 Ex date 28 DEC 02 / Pay date 28 DEC 02	7 5000 0 000	7 432 71	0 00	0 00	7 432 71	Received this period
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4 Ex date 25 APR 02 / Pay date 25 APR 02	7 5000 0 000	4,368 82	0 00	0 00	4 368 82	Received this period
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4 Ex date 28 AUG 02 / Pay date 28 AUG 02	7 5000 0 000	3,985 03	0 00	0 00	3,985 03	Received this period
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4 Ex date 25 JUL 02 / Pay date 25 JUL 02	7 5000 0 000	4,065 82	0 00	0 00	4 065 82	Received this period
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031 CUSIP 313920UK4 Ex date 25 MAY 02 / Pay date 28 MAY 02	7 5000 0 000	4 279 80	0 00	0 00	4 279 80	Received this period
FNMA REMIC SER 2001 74 CL QB 8 02-25-2025 CUSIP 31392ARZ3 Ex date 25 MAR 02 / Pay date 25 MAR 02	8 0000 0 000	3,075 00	0 00	0 00	3 075 00	Received this period
FNMA REMIC SER 2001-74 CL QB 8 02-25-2025 CUSIP 31392ARZ3 Ex date 25 APR 02 / Pay date 25 APR 02	8 0000 0 000	3,075 00	0 00	0 00	3 075 00	Received this period
FNMA REMIC SER 2001 74 CL QB 8 02-25-2025 CUSIP 31392ARZ3 Ex date 25 JAN 02 / Pay date 25 JAN 02	8 0000 0 000	3 075 00	0 00	0 00	3 075 00	Received this period

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
FNMA REMIC SER 2001-74 CL QB 6 02 25-2025 CUSIP 31392ARZ3 Ex date 25 MAY 02 / Pay date 28 MAY 02	6 0000 0 000	3 075 00	0 00	0 00	3 075 00	Received this period
FNMA REMIC SER 2001 74 CL QB 6 02-25-2025 CUSIP 31392ARZ3 Ex date 25 FEB 02 / Pay date 25 FEB 02	6 0000 0 000	3 075 00	0 00	0 00	3 075 00	Received this period
FNMA REMIC SER 2001-74 CL QB 6 02 25-2025 CUSIP 31392ARZ3 Ex date 25 JUN 02 / Pay date 25 JUN 02	6 0000 0 000	3 075 00	0 00	0 00	3,075 00	Received this period
FNMA REMIC SER 2002-50 CL PE 6 12 31-2040 CUSIP 31392DZN5 Ex date 25 SEP 02 / Pay date 25 SEP 02	6 0000 0 000	12,325 00	0 00	0 00	12 325 00	Received this period
FNMA REMIC TR SER 1992 G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07 25 2022 REG CUSIP 31358PKX4 Ex date 19 JUN 02 / Pay date 18 JUN 02	8 0000 0 000	8 176 08	0 00	0 00	8 176 08	Received this period
FNMA REMIC TR SER 1992-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25 2022 REG CUSIP 31358PKX4 Ex date 19 JUN 02 / Pay date 19 JUN 02	8 0000 0 000	7 627 89	0 00	0 00	7 627 89	Received this period
FNMA REMIC TR SER 1992-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07 25-2022 REG CUSIP 31358PKX4 Ex date 24 JUN 02 / Pay date 24 JUN 02	8 0000 0 000	8,014 79	0 00	0 00	8 014 79	Received this period
FNMA REMIC TR SER 1992 G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07 25 2022 REG CUSIP 31358PKX4 Ex date 19 JUN 02 / Pay date 19 JUN 02	8 0000 0 000	7 903 38	0 00	0 00	7 903 38	Received this period
FNMA REMIC TR SER 1992 G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25-2022 REG CUSIP 31358PKX4 Ex date 25 JAN 02 / Pay date 25 JAN 02	8 0000 0 000	8,068 85	0 00	0 00	8 068 85	Received this period
FNMA REMIC TR 2002-T4 CL-A3 7 5 12-25-2031 CUSIP 31392B6V3 Ex date 25 OCT 02 / Pay date 25 OCT 02	7 5000 0 000	3 463 04	0 00	0 00	3 463 04	Received this period
FNMA REMIC TR 2002-T4 CL-A3 7 5 12-25-2031 CUSIP 31392B6V3 Ex date 25 SEP 02 / Pay date 25 SEP 02	7 5000 0 000	3 547 65	0 00	0 00	3 547 65	Received this period
FNMA REMIC TR 2002 T4 CL A3 7 5 12-25 2031 CUSIP 31392B6V3 Ex date 30 DEC 02 / Pay date 30 DEC 02	7 5000 0 000	5,150 20	0 00	0 00	5 150 20	Received this period

Account num 2602473
 Account Name *FREEDOM FORUM INC::TATERS-SL

1 JAN 02 - 31 DEC 02

Portfolio Statement

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

FNMA REMIC TR 2002-T4 CL-A3 7 5 12 25-2031	CUSIP 3139280V3	Ex date 25 NOV 02 / Pay date 25 NOV 02	7 5000	10,618 79	0 00	0 00	10 618 79	Received this period
FNMA REMIC 12-31-2040	CUSIP 31392AT24	Ex date 25 JUN 02 / Pay date 25 JUN 02	6 0000	3,200 00	0 00	0 00	3 200 00	Received this period
FNMA REMIC 12-31-2040	CUSIP 31392AT24	Ex date 25 SEP 02 / Pay date 25 SEP 02	6 0000	3,200 00	0 00	0 00	3 200 00	Received this period
FNMA REMIC 12 31-2040	CUSIP 31392AT24	Ex date 28 AUG 02 / Pay date 28 AUG 02	6 0000	3,200 00	0 00	0 00	3 200 00	Received this period
FNMA REMIC 12-31-2040	CUSIP 31392AT24	Ex date 25 APR 02 / Pay date 25 APR 02	6 0000	3 200 00	0 00	0 00	3 200 00	Received this period
FNMA REMIC 12-31 2040	CUSIP 31392AT24	Ex date 25 JAN 02 / Pay date 25 JAN 02	6 0000	3,500 00	0 00	0 00	3 500 00	Received this period
FNMA REMIC 12-31 2040	CUSIP 31392AT24	Ex date 25 MAY 02 / Pay date 25 MAY 02	6 0000	3,200 00	0 00	0 00	3 200 00	Received this period
FNMA REMIC 12-31-2040	CUSIP 31392AT24	Ex date 25 JUL 02 / Pay date 25 JUL 02	6 0000	3,200 00	0 00	0 00	3 200 00	Received this period
FNMA REMIC 12-31-2040	CUSIP 31392AT24	Ex date 25 FEB 02 / Pay date 25 FEB 02	6 0000	3,200 00	0 00	0 00	3,200 00	Received this period
FNMA REMIC 12-31-2040	CUSIP 31392AT24	Ex date 25 OCT 02 / Pay date 25 OCT 02	6 0000	3,200 00	0 00	0 00	3 200 00	Received this period
FNMA REMIC 12 31-2040	CUSIP 31392AT24	Ex date 25 MAR 02 / Pay date 25 MAR 02	6 0000	3 200 00	0 00	0 00	3 200 00	Received this period
FNMA 98-6 PB 6 03-25-2019	CUSIP 31359PK3	Ex date 25 JAN 02 / Pay date 25 JAN 02	6 0000	6 975 00	0 00	0 00	6 975 00	Received this period

Fixed Income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA 88 6 PB 8 03-25-2019 CUSIP 31359VPK3 Ex date 25 FEB 02 / Pay date 25 FEB 02	8 0000 0 000	8 875 00	0 00	0 00	8 875 00	Received this period
GNMA POOL # 0485899 SER 2031 7 DUE 09-15-2031 REG CUSIP 36209YX45 Ex date 16 SEP 02 / Pay date 16 SEP 02	7 0000 455 716 090	2 658 34	0 00	0 00	2 658 34	Received this period
GNMA POOL # 0485899 SER 2031 7 DUE 09 15-2031 REG CUSIP 36209YX45 Ex date 15 APR 02 / Pay date 15 APR 02	7 0000 479,505 760	2 797 12	0 00	0 00	2 797 12	Received this period
GNMA POOL # 0485899 SER 2031 7 DUE 09 15 2031 REG CUSIP 36209YX45 Ex date 15 AUG 02 / Pay date 15 AUG 02	7 0000 460,928 530	2 688 75	0 00	0 00	2 688 75	Received this period
GNMA POOL # 0485899 SER 2031 7 DUE 09 15-2031 REG CUSIP 36209YX45 Ex date 15 MAR 02 / Pay date 15 MAR 02	7 0000 479,952 360	2 799 72	0 00	0 00	2 799 72	Received this period
GNMA POOL # 0485899 SER 2031 7 DUE 09 15-2031 REG CUSIP 36209YX45 Ex date 15 MAY 02 / Pay date 15 MAY 02	7 0000 473,577 190	2 762 53	0 00	0 00	2 762 53	Received this period
GNMA POOL # 0485899 SER 2031 7 DUE 09-15 2031 REG CUSIP 36209YX45 Ex date 15 JUL 02 / Pay date 15 JUL 02	7 0000 464 839 380	2 710 40	0 00	0 00	2 710 40	Received this period
GNMA POOL # 0485899 SER 2031 7 DUE 09 15 2031 REG CUSIP 36209YX45 Ex date 15 JUN 02 / Pay date 17 JUN 02	7 0000 485,067 430	2 712 89	0 00	0 00	2 712 89	Received this period
GNMA POOL # 0533946 SER 2032 6 5 DUE 04-15-2032 REG CUSIP 36212HET3 Ex date 15 AUG 02 / Pay date 15 AUG 02	8 5000 1 950 000 970	10 562 51	0 00	0 00	10 562 51	Received this period
GNMA POOL # 0533946 SER 2032 6 5 DUE 04-15-2032 REG CUSIP 36212HET3 Ex date 15 OCT 02 / Pay date 15 OCT 02	6 5000 1 857 072 670	10 058 14	0 00	0 00	10 059 14	Received this period
GNMA POOL # 0533946 SER 2032 8 5 DUE 04-15-2032 REG CUSIP 36212HET3 Ex date 16 SEP 02 / Pay date 16 SEP 02	8 5000 1 913 992 560	10 367 46	0 00	0 00	10 367 46	Received this period
GNMA POOL # 230125 B 6 DUE 11-15 2017 REG CUSIP 36218RSN3 Ex date 15 JAN 02 / Pay date 15 JAN 02	8 6000 168 298 950	1 208 14	0 00	0 00	1 208 14	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 249515 8 8 DUE 08-15-2018 REG CUSIP 36219HDU4 Ex date 15 JAN 02 / Pay date 15 JAN 02	8 6000 149 251 080	1 069 63	0 00	0 00	1,069 63	Received this period
GNMA POOL # 249527 8 8 DUE 02-15-2018 REG CUSIP 36219HD83 Ex date 15 JAN 02 / Pay date 15 JAN 02	8 6000 208 833 550	1 497 36	0 00	0 00	1 497 36	Received this period
GNMA POOL # 258171 8 8 DUE 08-15-2018 REG CUSIP 36219QQY2 Ex date 15 JAN 02 / Pay date 15 JAN 02	8 6000 42 170 110	302 22	0 00	0 00	302 22	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2019 REG CUSIP 3621954W6 Ex date 15 JUL 02 / Pay date 15 JUL 02	8 3000 645 130 450	4 482 15	0 00	0 00	4,482 15	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2019 REG CUSIP 3621954W8 Ex date 18 SEP 02 / Pay date 18 SEP 02	8 3000 598 227 710	4 123 91	0 00	0 00	4,123 91	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2019 REG CUSIP 3621954W6 Ex date 15 JAN 02 / Pay date 15 JAN 02	8 3000 774 808 430	5 359 09	0 00	0 00	5,359 09	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2019 REG CUSIP 3621954W6 Ex date 18 DEC 02 / Pay date 18 DEC 02	8 3000 591 599 270	4 091 90	0 00	0 00	4 091 90	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2019 REG CUSIP 3621954W6 Ex date 15 NOV 02 / Pay date 15 NOV 02	8 3000 593 151 010	4,102 63	0 00	0 00	4 102 63	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04 15-2019 REG CUSIP 3621954W6 Ex date 15 APR 02 / Pay date 15 APR 02	8 3000 714 868 300	4 943 12	0 00	0 00	4 943 12	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2019 REG CUSIP 3621954W6 Ex date 15 FEB 02 / Pay date 15 FEB 02	8 3000 733 089 650	5 070 54	0 00	0 00	5,070 54	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04-15 2019 REG CUSIP 3621954W6 Ex date 15 MAR 02 / Pay date 15 MAR 02	8 3000 718 329 380	4,954 61	0 00	0 00	4,954 61	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04-15-2019 REG CUSIP 3621954W6 Ex date 15 AUG 02 / Pay date 15 AUG 02	8 3000 597,861 760	4,135 21	0 00	0 00	4 135 21	Received this period

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 268237 SER 2019 8 3 DUE 04 15 2019 REG CUSIP 3621954W8 Ex date 15 MAY 02 / Pay date 15 MAY 02	8 3000 712 868 450	4 930 66	0 00	0 00	4 930 66	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04-15 2019 REG CUSIP 3621954W8 Ex date 15 OCT 02 / Pay date 15 OCT 02	8 3000 594 778 850	4,113 89	0 00	0 00	4 113 89	Received this period
GNMA POOL # 268237 SER 2019 8 3 DUE 04 15-2019 REG CUSIP 3621954W6 Ex date 15 JUN 02 / Pay date 17 JUN 02	8 3000 710 982 810	4,917 49	0 00	0 00	4 917 49	Received this period
GNMA POOL # 433747 SER 2028 8 DUE 04-15-2028 REG CUSIP 36207JZL0 Ex date 15 AUG 02 / Pay date 15 AUG 02	8 0000 134 628 660	673 13	0 00	0 00	673 13	Received this period
GNMA POOL # 433747 SER 2028 8 DUE 04-15-2028 REG CUSIP 36207JZL0 Ex date 15 JUL 02 / Pay date 15 JUL 02	8 0000 134 817 300	674 09	0 00	0 00	674 09	Received this period
GNMA POOL # 438917 SER 2028 8 DUE 08 15-2028 REG CUSIP 36207QSE8 Ex date 15 AUG 02 / Pay date 15 AUG 02	8 0000 362 893 600	1 814 47	0 00	0 00	1 814 47	Received this period
GNMA POOL # 438917 SER 2028 8 DUE 08-15-2028 REG CUSIP 36207QSE8 Ex date 15 JUL 02 / Pay date 15 JUL 02	8 0000 363 351 990	1 818 76	0 00	0 00	1 816 76	Received this period
GNMA POOL # 458915 SER 2028 8 DUE 08 15-2028 REG CUSIP 38208RYL2 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 0000 417 538 030	2 087 69	0 00	0 00	2 087 69	Received this period
GNMA POOL # 458915 SER 2028 8 DUE 08 15-2028 REG CUSIP 38208RYL2 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 397 881 450	1 989 41	0 00	0 00	1 989 41	Received this period
GNMA POOL # 459252 SER 2028 7 5 DUE 02-15-2028 REG CUSIP 36208SEZ1 Ex date 16 SEP 02 / Pay date 16 SEP 02	7 5000 2,373 571 740	14 834 82	0 00	0 00	14 834 82	Received this period
GNMA POOL # 459252 SER 2028 7 5 DUE 02 15 2028 REG CUSIP 36208SEZ1 Ex date 15 JUL 02 / Pay date 15 JUL 02	7 5000 2,378,774 430	14 867 34	0 00	0 00	14 867 34	Received this period
GNMA POOL # 459252 SER 2028 7 5 DUE 02 15 2028 REG CUSIP 36208SEZ1 Ex date 15 OCT 02 / Pay date 15 OCT 02	7 5000 2 322 534 070	14 515 84	0 00	0 00	14 515 84	Received this period

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

GNMA POOL # 459252 SER 2028 7 5 DUE	02 15-2028 REG	7 5000	2 378,182 190	0 00	0 00	14 851 14	14 851 14	Received this period
CUSIP: 38208SEZ1 Ex date: 15 AUG 02 / Pay date: 15 AUG 02								
GNMA POOL # 481671 SER 2028 6 DUE	08-15-2028 REG	6 0000	371 340 340	0 00	0 00	1 858 70	1 858 70	Received this period
CUSIP: 38208U2C0 Ex date: 15 JUL 02 / Pay date: 15 JUL 02								
GNMA POOL # 481671 SER 2028 6 DUE	08-15-2028 REG	6 0000	370 881 890	0 00	0 00	1 854 41	1 854 41	Received this period
CUSIP: 38208U2C0 Ex date: 15 AUG 02 / Pay date: 15 AUG 02								
GNMA POOL # 483814 SER 2028 6 DUE	04-15-2028 REG	6 0000	37,613 160	0 00	0 00	188 07	188 07	Received this period
CUSIP: 38208XGX3 Ex date: 15 JUL 02 / Pay date: 15 JUL 02								
GNMA POOL # 463814 SER 2028 6 DUE	04-15-2028 REG	6 0000	37 552 650	0 00	0 00	187 76	187 76	Received this period
CUSIP: 38208XGX3 Ex date: 15 AUG 02 / Pay date: 15 AUG 02								
GNMA POOL # 465525 SER 2028 6 DUE	04-15-2028 REG	6 0000	536 320 280	0 00	0 00	2,681 60	2,681 60	Received this period
CUSIP: 38208AD84 Ex date: 15 AUG 02 / Pay date: 15 AUG 02								
GNMA POOL # 465525 SER 2028 6 DUE	04-15-2028 REG	6 0000	548 853 110	0 00	0 00	2 744 77	2 744 77	Received this period
CUSIP: 38209AD84 Ex date: 15 JUL 02 / Pay date: 15 JUL 02								
GNMA POOL # 472053 SER 2028 6 DUE	07 15-2028 REG	6 0000	109 551 940	0 00	0 00	547 76	547 76	Received this period
CUSIP: 38209HMA0 Ex date: 15 AUG 02 / Pay date: 15 AUG 02								
GNMA POOL # 472053 SER 2028 6 DUE	07-15-2028 REG	6 0000	108 735 580	0 00	0 00	548 68	548 68	Received this period
CUSIP: 38209HMA0 Ex date: 15 JUL 02 / Pay date: 15 JUL 02								
GNMA POOL # 473989 SER 2028 6 DUE	07-15-2028 REG	6 0000	648 271 220	0 00	0 00	3 241 36	3 241 36	Received this period
CUSIP: 38209KRJ9 Ex date: 15 AUG 02 / Pay date: 15 AUG 02								
GNMA POOL # 473889 SER 2028 6 DUE	07-15-2028 REG	6 0000	648 080 820	0 00	0 00	3,245 40	3,245 40	Received this period
CUSIP: 38209KRJ9 Ex date: 15 JUL 02 / Pay date: 15 JUL 02								
GNMA POOL # 474663 SER 2028 6 DUE	09-15-2028 REG	6 0000	51,818 090	0 00	0 00	259 09	259 09	Received this period
CUSIP: 38209LJG2 Ex date: 15 AUG 02 / Pay date: 15 AUG 02								

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC.-TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 474663 SER 2028 6 DUE 08-15 2028 REG CUSIP 36209LJG2 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 0000 51 890 710	259 45	0 00	0 00	259 45	Received this period
GNMA POOL # 476308 SER 2028 6 DUE 05-15 2028 REG CUSIP 36209NDM1 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 0000 549 428 310	2 747 14	0 00	0 00	2 747 14	Received this period
GNMA POOL # 476308 SER 2028 6 DUE 05-15-2028 REG CUSIP 36209NDM1 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 548 431 340	2 742 16	0 00	0 00	2 742 16	Received this period
GNMA POOL # 478052 SER 2028 6 DUE 05-15-2028 REG CUSIP 36209QBV8 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 0000 25 843 460	129 22	0 00	0 00	129 22	Received this period
GNMA POOL # 478052 SER 2028 6 DUE 05 15 2028 REG CUSIP 36209QBV8 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 25 805 230	129 03	0 00	0 00	129 03	Received this period
GNMA POOL # 480399 SER 2028 6 DUE 07 15-2028 REG CUSIP 36209SUY5 Ex date 15 JUL 02 / Pay date 15 JUL 02	6 0000 329 304 200	1 646 52	0 00	0 00	1 646 52	Received this period
GNMA POOL # 480399 SER 2028 6 DUE 07-15 2028 REG CUSIP 36209SUY5 Ex date 15 AUG 02 / Pay date 15 AUG 02	6 0000 328 881 370	1 644 41	0 00	0 00	1 644 41	Received this period
GNMA POOL # 513034 SER 2029 7 DUE 08-15-2029 REG CUSIP 36211G4T7 Ex date 15 JUL 02 / Pay date 15 JUL 02	7 0000 1 988 199 260	11 597 83	0 00	0 00	11 597 83	Received this period
GNMA POOL # 513034 SER 2029 7 DUE 08 15 2029 REG CUSIP 36211G4T7 Ex date 16 SEP 02 / Pay date 16 SEP 02	7 0000 1 857 628 780	10 836 17	0 00	0 00	10 836 17	Received this period
GNMA POOL # 513034 SER 2029 7 DUE 08 15-2029 REG CUSIP 36211G4T7 Ex date 15 AUG 02 / Pay date 15 AUG 02	7 0000 1 912,807 980	11,158 05	0 00	0 00	11 158 05	Received this period
GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG CUSIP 36212CZ87 Ex date 16 SEP 02 / Pay date 16 SEP 02	8 0000 865 709 380	5 771 40	0 00	0 00	5 771 40	Received this period
GNMA POOL # 530067 SER 2030 8 DUE 07-15 2030 REG CUSIP 36212CZ87 Ex date 15 AUG 02 / Pay date 15 AUG 02	8 0000 851 347 840	6 342 32	0 00	0 00	6 342 32	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 530087 SER 2030 8 DUE 07-15-2030 REG CUSIP 38212CZ87 Ex date 15 JUL 02 / Pay date 15 JUL 02	8 0000 952 153 990	6 347 69	0 00	0 00	6,347 69	Received this period
GNMA POOL # 552330 SER 2032 8 5 DUE 01 15-2032 REG CUSIP 38213EST4 Ex date 15 OCT 02 / Pay date 15 OCT 02	8 5000 4,542 910	492 80	0 00	0 00	492 80	Received this period
GNMA POOL # 554700 SER 2031 8 5 DUE 03-15 2031 REG CUSIP 36213HGH8 Ex date 15 OCT 02 / Pay date 15 OCT 02	8 5000 1 374,020 300	7 442 61	0 00	0 00	7,442 61	Received this period
GNMA POOL # 780537 8 DUE 08-15-2028 REG CUSIP 38225AS27 Ex date 15 AUG 02 / Pay date 15 AUG 02	8 0000 2 989 569 010	14,947 84	0 00	0 00	14 947 84	Received this period
GNMA POOL # 780537 8 DUE 08-15-2028 REG CUSIP 38225AS27 Ex date 15 JUL 02 / Pay date 15 JUL 02	8 0000 3,085 737 340	15 328 88	0 00	0 00	15,328 88	Received this period
GNMA POOL # 780770 8 DUE 04-15-2028 REG CUSIP 38225A2B5 Ex date 15 AUG 02 / Pay date 15 AUG 02	8 0000 4 070 537 390	20,352 68	0 00	0 00	20 352 68	Received this period
GNMA POOL # 780770 8 DUE 04-15-2028 REG CUSIP 38225A2B5 Ex date 15 JUL 02 / Pay date 15 JUL 02	8 0000 4,145 589 860	20,727 84	0 00	0 00	20 727 84	Received this period
GNMA REMIC SER 1999-29 CL PB 7 25 07-18-2028 CUSIP 3837H2SM2 Ex date 18 OCT 02 / Pay date 18 OCT 02	7 2500 0 000	4,954 17	0 00	0 00	4 954 17	Received this period
GNMA REMIC SER 1999 29 CL PB 7 25 07-18-2028 CUSIP 3837H2SM2 Ex date 16 DEC 02 / Pay date 16 DEC 02	7 2500 0 000	4 954 17	0 00	0 00	4 954 17	Received this period
GNMA REMIC SER 1999-29 CL PB 7 25 07-16-2028 CUSIP 3837H2SM2 Ex date 18 NOV 02 / Pay date 18 NOV 02	7 2500 0 000	4 954 17	0 00	0 00	4 954 17	Received this period
GNMAII POOL # 0003152 SER 2031 7 5 DUE 10-20-2031 REG CUSIP 36202DQD6 Ex date 20 SEP 02 / Pay date 20 SEP 02	7 5000 1 932,423 540	12,077 65	0 00	0 00	12 077 65	Received this period
GNMAII POOL # 0003152 SER 2031 7 5 DUE 10 20-2031 REG CUSIP 38202DQD8 Ex date 20 AUG 02 / Pay date 20 AUG 02	7 5000 2 068,551 920	12,928 45	0 00	0 00	12 928 45	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMAII POOL # 0003152 SER 2031 7 5 DUE 10-20 2031 REG CUSIP 36202DQD6 Ex date 21 OCT 02 / Pay date 21 OCT 02	7 5000 1 795 090 900	11 219 32	0 00	0 00	11 219 32	Received this period
GNMAII POOL # 0003216 SER 2032 7 DUE 03 20-2032 REG CUSIP 36202DSD4 Ex date 22 JUL 02 / Pay date 22 JUL 02	7 0000 430,301 050	2 510 09	0 00	0 00	2 510 09	Received this period
GNMAII POOL # 0003216 SER 2032 7 DUE 03-20 2032 REG CUSIP 36202DSD4 Ex date 20 DEC 02 / Pay date 20 DEC 02	7 0000 358 703 900	2 092 44	0 00	0 00	2 092 44	Received this period
GNMAII POOL # 0003216 SER 2032 7 DUE 03-20-2032 REG CUSIP 36202DSD4 Ex date 20 SEP 02 / Pay date 20 SEP 02	7 0000 409 923 300	2 391 22	0 00	0 00	2 391 22	Received this period
GNMAII POOL # 0003216 SER 2032 7 DUE 03 20-2032 REG CUSIP 36202DSD4 Ex date 20 AUG 02 / Pay date 20 AUG 02	7 0000 419 979 810	2 449 88	0 00	0 00	2 449 88	Received this period
GNMAII POOL # 0003216 SER 2032 7 DUE 03-20 2032 REG CUSIP 36202DSD4 Ex date 20 NOV 02 / Pay date 20 NOV 02	7 0000 380 322 950	2 218 55	0 00	0 00	2 218 55	Received this period
GNMAII POOL # 0003216 SER 2032 7 DUE 03 20 2032 REG CUSIP 36202DSD4 Ex date 21 OCT 02 / Pay date 21 OCT 02	7 0000 393 633 830	2 296 20	0 00	0 00	2 296 20	Received this period
FHLMC GOLD C0-1283 5 5 11-01 2031 CUSIP...31292HM84 Trade date...05 APR 02 / Settlement date...12 APR 02	5 5000 685 000 250	- 1 046 53	0 00	0 00	- 1 046 53	Income purchased this period
FHLMC GOLD C0 1333 5 5 02 01-2032 CUSIP 31292HPS7 Trade date 15 FEB 02 / Settlement date 13 MAR 02	5 5000 685 000 670	1 256 00	0 00	0 00	1 256 00	Income purchased this period
FHLMC GOLD C0-1428 5 5 11-01-2032 CUSIP 31292HSR6 Trade date 05 NOV 02 / Settlement date 12 DEC 02	5 5000 1 000 000 430	- 1 680 56	0 00	0 00	1 680 56	Income purchased this period
FHLMC GOLD C0 1428 5 5 11-01 2032 CUSIP 31292HSR6 Trade date 05 NOV 02 / Settlement date 12 DEC 02	5 5000 420 000 930	- 705 83	0 00	0 00	- 705 83	Income purchased this period
FHLMC GOLD C6 2416 6 12-01-2031 CUSIP 31297MVH0 Trade date 11 DEC 01 / Settlement date 14 JAN 02	0000 755 000 000	1 635 83	0 00	0 00	1 635 83	Income purchased this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC GOLD C8 2443 5 5 01-01-2032 CUSIP 31287MWC0 Trade date 12 APR 02 / Settlement date 13 MAY 02	5 5000 685,455 160	- 1,256 67	0 00	0 00	- 1 256 67	Income purchased this period
FHLMC GOLD C8-2758 6 01-01-2032 CUSIP 31287NB31 Trade date 11 DEC 01 / Settlement date 14 JAN 02	0000 314 969 000	- 682 43	0 00	0 00	- 682 43	Income purchased this period
FHLMC GOLD C7-2497 6 5 06-01-2032 CUSIP 31288AX28 Trade date 30 OCT 02 / Settlement date 18 DEC 02	6 5000 159 884 220	- 318 00	0 00	0 00	- 318 00	Income purchased this period
FHLMC GOLD C7 2487 6 5 06-01-2032 CUSIP 31288AX26 Trade date 30 OCT 02 / Settlement date 18 DEC 02	6 5000 998 900 110	- 1,885 91	0 00	0 00	1 885 91	Income purchased this period
FHLMC GOLD G0-1355 6 5 02-01-2032 CUSIP 31283HQG3 Trade date 30 OCT 02 / Settlement date 19 DEC 02	6 5000 1 354,602 020	- 2 690 39	0 00	0 00	- 2 690 39	Income purchased this period
FHLMC GOLD G0-1443 6 5 08 01-2032 CUSIP 31283HS89 Trade date 30 OCT 02 / Settlement date 17 DEC 02	6 5000 65 398 830	- 129 89	0 00	0 00	- 129 89	Income purchased this period
FHLMC GOLD G0-1443 6 5 08-01-2032 CUSIP 31283HS89 Trade date 30 OCT 02 / Settlement date 12 DEC 02	6 5000 879 889 250	- 1 848 39	0 00	0 00	- 1 848 39	Income purchased this period
FHLMC GOLD M8-0713 5 5 01-01-2009 CUSIP 31282RYJ7 Trade date 14 JAN 02 / Settlement date 28 JAN 02	5 5000 1 110 000 000	- 4,578 75	0 00	0 00	- 4,578 75	Income purchased this period
FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R0526B8 Trade date 08 OCT 02 / Settlement date 14 NOV 02	5 5000 980 000 000	1 846 39	0 00	0 00	- 1,846 39	Income purchased this period
FHLMC GOLD TBA POOL #9999999 5 5 11-15 2029 CUSIP 02R0526B8 Trade date 05 NOV 02 / Settlement date 14 NOV 02	5 5000 1 420 000 000	- 2 820 28	0 00	0 00	- 2 820 28	Income purchased this period
FHLMC GOLD TBA POOL #9999999 5 5 11 15 2029 CUSIP 02R0526B8 Trade date 24 SEP 02 / Settlement date 14 NOV 02	5 5000 5 035 000 000	- 10,000 07	0 00	0 00	- 10 000 07	Income purchased this period
FHLMC GOLD TBA POOL #9999999 5 5 11-15 2029 CUSIP 02R0526B8 Trade date 08 NOV 02 / Settlement date 14 NOV 02	5 5000 1 160,000 000	- 2 303 89	0 00	0 00	2 303 89	Income purchased this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC GOLD TBA POOL #9999999 5 5 11-15 2029 CUSIP 02R0526B8 Trade date 25 SEP 02 / Settlement date 14 NOV 02	5 5000 2 105 000 000	4 180 76	0 00	0 00	4 180 76	Income purchased this period
FHLMC GOLD TBA POOL #9999999 5 5 11 15 2029 CUSIP 02R0526B8 Trade date 25 SEP 02 / Settlement date 14 NOV 02	5 5000 1 345 000 000	2 671 32	0 00	0 00	2 671 32	Income purchased this period
FHLMC GOLD TBA POOL #9999999 6 03-15 2030 CUSIP 02R080639 Trade date 08 FEB 02 / Settlement date 13 MAR 02	6 0000 1,515,000 000	3 030 00	0 00	0 00	3 030 00	Income purchased this period
FHLMC GOLD TBA POOL 6 30YR MAY CUSIP 02R060654 Trade date 04 APR 02 / Settlement date 13 MAY 02	6 0000 1,515,000 000	- 3,030 00	0 00	0 00	- 3 030 00	Income purchased this period
FHLMC GOLD TBA POOL 6 30YR MAY CUSIP 02R060654 Trade date 01 MAY 02 / Settlement date 13 MAY 02	6 0000 535 000 000	- 1 070 00	0 00	0 00	1,070 00	Income purchased this period
FHLMC GOLD TBA 999999 5 5 09-15-2029 CUSIP 02R052693 Trade date 30 JUL 02 / Settlement date 16 SEP 02	5 5000 1 410 000 000	- 3 231 25	0 00	0 00	- 3 231 25	Income purchased this period
FHLMC GOLD W2 0024 6 971 10 01 2010 CUSIP 3128HGZ5 Trade date 14 NOV 02 / Settlement date 19 NOV 02	6 9710 1 813 027 620	- 6 325 65	0 00	0 00	6 325 65	Income purchased this period
FHLMC MULTICLASS FHR 2024 Z 6 5 01-15 2028 CUSIP 3133TCFX1 Trade date 02 OCT 02 / Settlement date 07 OCT 02	6 5000 938 805 570	- 1 017 04	0 00	0 00	1 017 04	Income purchased this period
FHLMC MULTICLASS FHR 2427 LB 6 MAT 3/1/32 6 11-15 2014 CUSIP 31339W4X1 Trade date 01 MAR 02 / Settlement date 28 MAR 02	0000 705,000 000	- 3 172 50	0 00	0 00	3 172 50	Income purchased this period
FHLMC MULTICLASS FREDDIE MAC 5 75 11-15-2025 CUSIP 3133TUKP2 Trade date 25 NOV 02 / Settlement date 29 NOV 02	5 7500 2,120 000 000	- 9 481 11	0 00	0 00	- 9 481 11	Income purchased this period
FHLMC MULTICLASS PREASSIGN 00172 7 5 08 15 2030 CUSIP 3133TPHD4 Trade date 27 JUN 02 / Settlement date 02 JUL 02	7 5000 690 000 000	- 143 75	0 00	0 00	143 75	Income purchased this period
FHLMC MULTICLASS PREASSIGN 00642 6 04-15-2016 CUSIP 31339GJ36 Trade date 12 DEC 02 / Settlement date 17 DEC 02	6 0000 1 238 800 800	3 303 47	0 00	0 00	3 303 47	Income purchased this period

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

PHLMC MULTICLASS PRASSIGN 00715 8 25	02 15-2027	1 850,000 000	6 2500	- 7 161 46	0 00	0 00	- 7 161 46	Income purchased this period
PHLMC MULTICLASS PRASSIGN 00715 8 25	02 15-2027	1 430,000 000	6 2500	- 4 220 49	0 00	0 00	- 4 220 49	Income purchased this period
PHLMC MULTICLASS PRASSIGN 00784 8	01-15-2028	1 940,000 000	6 0000	- 9,378 87	0 00	0 00	- 9,378 87	Income purchased this period
PHLMC MULTICLASS PRASSIGN 00784 8	01-15-2028	1 980,000 000	0 0000	- 9,570 00	0 00	0 00	- 9,570 00	Income purchased this period
PHLMC MULTICLASS PRASSIGN 00833 8 5	11-15-2024	1 475,000 000	6 5000	3 994 79	0 00	0 00	- 3 994 79	Income purchased this period
PHLMC MULTICLASS SER 1727 CL 1727-G 8 5	02-15-2023	670,000 000	6 5000	- 848 81	0 00	0 00	- 848 81	Income purchased this period
PHLMC MULTICLASS SER 2111 CL TC 8	10-15-2010	6 0000	6 0000	- 1,845 00	0 00	0 00	- 1,845 00	Income purchased this period
PHLMC MULTICLASS SER 2198 CL PR 7	12-15 2028 REG	7 0000	1 430,000 000	- 8 951 39	0 00	0 00	- 8,951 39	Income purchased this period
PHLMC MULTICLASS SER 2318 CL PB 8 5	09-15 2030	1 840 000 000	6 5000	8 305 58	0 00	0 00	- 8 305 58	Income purchased this period
PHLMC MULTICLASS SER 2341 CL PB 8 5	12-15-2024	1 320,000 000	6 5000	2 145 00	0 00	0 00	2 145 00	Income purchased this period
PHLMC MULTICLASS SER 2345 CL NB 8 5	01-15-2025	2,120 000 000	6 5000	- 11 100 58	0 00	0 00	- 11,100 58	Income purchased this period
PHLMC MULTICLASS SER 2355 CL TB 8 5	07-15 2028	1 424 998 990	6 5000	- 5,403 13	0 00	0 00	- 5,403 13	Income purchased this period

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC.-TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC MULTICLASS SER 2389 CLASS CD 8 03-15 2018 CUSIP 31339MDH8 Trade date 24 JUL 02 / Settlement date 29 JUL 02	6 0000 65 000 000	303 33	0 00	0 00	303 33	Income purchased this period
FHLMC MULTICLASS SER 2418 CL PC 8 09 15-2014 CUSIP 31339DR26 Trade date 06 FEB 02 / Settlement date 28 FEB 02	0000 1 305 000 000	- 5 872 50	0 00	0 00	5,872 50	Income purchased this period
FHLMC MULTICLASS SER 2420 CL EG 6 5 03-15 2030 CUSIP 31339DMJ4 Trade date 02 DEC 02 / Settlement date 05 DEC 02	6 5000 1,415,000 000	1 021 94	0 00	0 00	- 1 021 94	Income purchased this period
FHLMC MULTICLASS SER 2427 CL GH 5 5 05 15 2021 CUSIP 31339W2U8 Trade date 15 MAY 02 / Settlement date 20 MAY 02	5 5000 1 360,000 000	3,947 78	0 00	0 00	3 947 78	Income purchased this period
FHLMC MULTICLASS SER 2444 CL PG 6 5 12 15-2030 CUSIP 31392KUT1 Trade date 15 MAY 02 / Settlement date 30 MAY 02	6 5000 860 000 000	- 4 503 08	0 00	0 00	4 503 06	Income purchased this period
FHLMC MULTICLASS SER 2448 CL QM 6 5 05 15-2031 CUSIP 31392M4W9 Trade date 22 MAY 02 / Settlement date 30 MAY 02	6 5000 495 000 000	- 2 591 88	0 00	0 00	2 591 88	Income purchased this period
FHLMC MULTICLASS SER 2448 CL QP 0 12 31 2040 CUSIP 31392KZZ2 Trade date 23 MAY 02 / Settlement date 30 MAY 02	6 5000 685,000 000	- 3 586 74	0 00	0 00	- 3 586 74	Income purchased this period
FHLMC MULTICLASS SER 2454 CL BE 6 5 10-15-2030 CUSIP 31392KCM6 Trade date 20 JUN 02 / Settlement date 25 JUN 02	6 5000 830 000 000	- 3,596 66	0 00	0 00	3,596 66	Income purchased this period
FHLMC MULTICLASS SER 2468 CL PC 6 07-15-2026 CUSIP 31392RQ20 Trade date 19 JUL 02 / Settlement date 30 JUL 02	6 0000 1 585 000 000	- 7 660 83	0 00	0 00	7 660 83	Income purchased this period
FHLMC MULTICLASS SER 2471 CL EH 8 02-15-2031 CUSIP 31392R4A6 Trade date 12 JUL 02 / Settlement date 30 JUL 02	0000 1 455 000 000	- 7 032 50	0 00	0 00	7 032 50	Income purchased this period
FHLMC MULTICLASS SER 2480 CL PC 6 10-15 2028 REG CUSIP 31392TFM4 Trade date 14 AUG 02 / Settlement date 30 AUG 02	0000 2 590,000 000	12 518 33	0 00	0 00	- 12 518 33	Income purchased this period
FHLMC MULTICLASS SER 2481 CL PC 6 09 15 2028 CUSIP 31392TNR4 Trade date 23 JUL 02 / Settlement date 30 AUG 02	0000 4 200 000 000	- 20 300 00	0 00	0 00	20 300 00	Income purchased this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL Account number 2602473

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC TBA GOLD POOL #9999999 5 5 12 13 2029 CUSIP 02R0526C6 Trade date 07 NOV 02 / Settlement date 12 DEC 02	5 5000 20 000 000	- 33 61	0 00	0 00	33 61	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 30 YEARS SETTLES SEP CUSIP 02R060698 Trade date 02 AUG 02 / Settlement date 17 SEP 02	0000 1 980,000 000	- 4 950 00	0 00	0 00	- 4,950 00	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT CUSIP 02R0526A0 Trade date 06 SEP 02 / Settlement date 15 OCT 02	5 5000 1 410 000 000	- 3 015 83	0 00	0 00	3 015 83	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT CUSIP 02R0526A0 Trade date 12 SEP 02 / Settlement date 15 OCT 02	5 5000 5 035 000 000	- 10 769 31	0 00	0 00	- 10 769 31	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES AUG CUSIP 02R052685 Trade date 24 JUL 02 / Settlement date 14 AUG 02	5 5000 1 410 000 000	- 2 800 42	0 00	0 00	2 800 42	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT CUSIP 02R0528A0 Trade date 06 SEP 02 / Settlement date 15 OCT 02	5 5000 695,000 000	1 488 53	0 00	0 00	1 486 53	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 Trade date 09 JUL 02 / Settlement date 15 AUG 02	6 0000 785 000 000	- 1 700 83	0 00	0 00	1 700 83	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 Trade date 14 JUN 02 / Settlement date 29 JUL 02	6 0000 3 500,000 000	8 166 67	0 00	0 00	8 166 67	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 Trade date 01 JUL 02 / Settlement date 29 AUG 02	6 0000 1,515 000 000	3 282 50	0 00	0 00	3 282 50	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 Trade date 10 JUN 02 / Settlement date 29 JUL 02	6 0000 690 000 000	- 1 610 00	0 00	0 00	1 610 00	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUN CUSIP 02R060662 Trade date 08 MAY 02 / Settlement date 19 JUN 02	6 0000 1 515 000 000	3 030 00	0 00	0 00	3 030 00	Income purchased this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES APR CUSIP 02R060647 Trade date 01 MAR 02 / Settlement date 11 APR 02	6 0000 1 515 000 000	2 525 00	0 00	0 00	2 525 00	Income purchased this period

Portfolio Statement

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Income

Fixed income

FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES JAN	8 0000		8 0000	0 0000	0 0000	3 282 50	Income purchased this period
CUSIP 02R080813 Trade date 11 DEC 01 / Settlement date 14 JAN 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES AUG	8 0000		8 834 17	0 0000	0 0000	8 834 17	Income purchased this period
CUSIP 02R080888 Trade date 08 JUL 02 / Settlement date 14 AUG 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES OCT	0000		- 4 620 00	0 0000	0 0000	- 4 620 00	Income purchased this period
CUSIP 02R0808A3 Trade date 03 SEP 02 / Settlement date 22 OCT 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES JUN	8 0000		- 1 070 00	0 0000	0 0000	- 1 070 00	Income purchased this period
CUSIP 02R080882 Trade date 22 MAY 02 / Settlement date 13 JUN 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES JUL	8 0000		- 3 535 00	0 0000	0 0000	- 3 535 00	Income purchased this period
CUSIP 02R080870 Trade date 10 JUN 02 / Settlement date 15 JUL 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES AUG	8 0000		1 863 33	0 0000	0 0000	1 863 33	Income purchased this period
CUSIP 02R080888 Trade date 09 JUL 02 / Settlement date 15 AUG 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES AUG	8 0000		- 7 171 67	0 0000	0 0000	- 7 171 67	Income purchased this period
CUSIP 02R080888 Trade date 28 JUL 02 / Settlement date 14 AUG 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES NOV	8 0000		- 4 280 00	0 0000	0 0000	- 4 280 00	Income purchased this period
CUSIP 02R0808B1 Trade date 02 OCT 02 / Settlement date 22 NOV 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES JUL	8 0000		- 1 365 00	0 0000	0 0000	- 1 365 00	Income purchased this period
CUSIP 02R080870 Trade date 11 JUN 02 / Settlement date 28 JUL 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES AUG	8 0000		- 1 029 17	0 0000	0 0000	- 1 029 17	Income purchased this period
CUSIP 02R080888 Trade date 10 JUL 02 / Settlement date 14 AUG 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 30	YEARS SETTLES FEB	8 0000		- 3 030 00	0 0000	0 0000	- 3 030 00	Income purchased this period
CUSIP 02R080821 Trade date 09 JAN 02 / Settlement date 13 FEB 02								
FHLMC 30 YR GOLD PARTN CTF (PC) 8 5 30	YEARS SETTLES NOV	0000		- 2 300 28	0 0000	0 0000	- 2 300 28	Income purchased this period
CUSIP 02R0826B7 Trade date 08 OCT 02 / Settlement date 22 NOV 02								

Portfolio Statement

Income & Expense Detail - Base Currency

Description Asset ID/Dates
 Rate
 Shares/PAR
 Gross amount
 Tax recoverable
 Tax withheld
 Net amount
 Transaction type

Income

Fixed income

FNMA POOL # 0642459 5 5 DUE 04-01-2017 REG CUSIP 31380CWU6 Trade date 01 APR 02 / Settlement date 18 APR 02	5 5000	785,000 000	- 1,822 00	0 00	0 00	- 1 822 00	Income purchased this period
FNMA POOL # 545278 7 5 DUE 11-01 2031 REG CUSIP 31385HXF4 Trade date 08 FEB 02 / Settlement date 13 FEB 02	7 5000	978 614 940	- 2 441 54	0 00	0 00	- 2 441 54	Income purchased this period
FNMA PRASSIGN 00138 7 5 08-25-2042 CUSIP 31392GFR1 Trade date 18 NOV 02 / Settlement date 12 DEC 02	7 5000	0 000	- 3 242 71	0 00	0 00	3 242 71	Income purchased this period
FNMA PRASSIGN 00138 7 5 08-25-2042 CUSIP 31392GFR1 Trade date 07 NOV 02 / Settlement date 27 NOV 02	7 5000	1,500,000 000	- 8,125 00	0 00	0 00	- 8 125 00	Income purchased this period
FNMA PRASSIGN 00688 7 5 08 25-2032 CUSIP 31392DQ21 Trade date 18 JUL 02 / Settlement date 29 AUG 02	7 5000	559 478 050	- 1 515 26	0 00	0 00	- 1 515 26	Income purchased this period
FNMA REMIC SER 2001-T8 CL A1 7 5 CUSIP 313920UK4 Trade date 25 FEB 02 / Settlement date 25 MAR 02	7 5000	699 026 610	- 1,747 57	0 00	0 00	- 1 747 57	Income purchased this period
FNMA REMIC SER 2001-T8 CL A1 7 5 CUSIP 313920UK4 Trade date 08 SEP 02 / Settlement date 25 SEP 02	7 5000	648,602 250	- 2 030 01	0 00	0 00	- 2 030 01	Income purchased this period
FNMA REMIC SER 2002-50 CL PE 8 CUSIP 31392DZM5 Trade date 16 JUL 02 / Settlement date 31 JUL 02	0000	1 760 000 000	- 8 508 67	0 00	0 00	- 8 508 67	Income purchased this period
FNMA REMIC SER 2002-50 CL PE 8 CUSIP 31392DZM5 Trade date 17 JUL 02 / Settlement date 31 JUL 02	0000	705,000 000	- 3,407 50	0 00	0 00	- 3 407 50	Income purchased this period
FNMA REMIC TR 2002-T4 CL-A3 7 5 CUSIP 31392B8V3 Trade date 08 OCT 02 / Settlement date 11 DEC 02	7 5000	585,864 410	- 1 220 55	0 00	0 00	- 1 220 55	Income purchased this period
FNMA REMIC TR 2002-T4 CL-A3 7 5 CUSIP 31392B8V3 Trade date 09 OCT 02 / Settlement date 11 DEC 02	7 5000	573 310 170	- 1 672 15	0 00	0 00	- 1 672 15	Income purchased this period
FNMA REMIC TR 2002-T4 CL A3 7 5 CUSIP 31392B8V3 Trade date 22 JUL 02 / Settlement date 28 AUG 02	7 5000	567,823 850	- 1,537 31	0 00	0 00	- 1 537 31	Income purchased this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Income & Expense Detail - Base Currency

Account number 2602473
 Account Name *FREEDOM FORUM INC.-TATERS-SL

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

FNMA REMIC 12-31-2040	CUSIP 31392A124	Trade date 23 JAN 02 / Settlement date 28 JAN 02	6 0000	640 000 000	0 00	0 00	2 880 00	Income purchased this period
FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES DEC	CUSIP 01F0504C7 Trade date 04 NOV 02 / Settlement date 17 DEC 02	5 0000	665 000 000	0 00	0 00	1 477 78	Income purchased this period
FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES NOV	CUSIP 01F0504B9 Trade date 21 OCT 02 / Settlement date 22 NOV 02	5 0000	405 000 000	0 00	0 00	1 012 50	Income purchased this period
FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES DEC	CUSIP 01F0504C7 Trade date 14 NOV 02 / Settlement date 17 DEC 02	5 0000	1 055,000 000	0 00	0 00	- 2 344 44	Income purchased this period
FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES NOV	CUSIP 01F0504B9 Trade date 21 OCT 02 / Settlement date 19 NOV 02	5 0000	665,000 000	0 00	0 00	1 662 50	Income purchased this period
FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES NOV	CUSIP 01F0504B9 Trade date 21 OCT 02 / Settlement date 19 NOV 02	5 0000	1 365 000 000	0 00	0 00	- 3 412 50	Income purchased this period
FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES DEC	CUSIP 01F0504C7 Trade date 15 NOV 02 / Settlement date 17 DEC 02	5 0000	1 285 000 000	0 00	0 00	- 2 855 56	Income purchased this period
FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES DEC	CUSIP 01F0504C7 Trade date 04 NOV 02 / Settlement date 17 DEC 02	5 0000	1 365 000 000	0 00	0 00	3 033 33	Income purchased this period
FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES DEC	CUSIP 01F0504C7 Trade date 04 NOV 02 / Settlement date 19 DEC 02	5 0000	405 000 000	0 00	0 00	900 00	Income purchased this period
FNMA SINGLE FAMILY MTG 5 15 YEARS	SETTLES SEP	CUSIP 01F0504C7 Trade date 04 NOV 02 / Settlement date 19 DEC 02	6 0000	1 475 000 000	0 00	0 00	- 3 687 50	Income purchased this period
FNMA SINGLE FAMILY MTG 6 30 YEARS	SETTLES SEP	CUSIP 01F060691 Trade date 05 AUG 02 / Settlement date 16 SEP 02	6 0000	7 000,000 000	0 00	0 00	17 500 00	Income purchased this period
FNMA SINGLE FAMILY MTG 6 30 YEARS	SETTLES SEP	CUSIP 01F060691 Trade date 02 AUG 02 / Settlement date 18 SEP 02	6 0000	1 990 000 000	0 00	0 00	4 975 00	Income purchased this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 Trade date 05 AUG 02 / Settlement date 18 SEP 02	8 0000 3 310 000 000	- 8 275 00	0 00	0 00	- 8,275 00	Income purchased this period
FNMA SINGLE FAMILY MTG 6 5 15 YEARS SETTLES JUL CUSIP 01F062473 Trade date 10 JUN 02 / Settlement date 18 JUL 02	8 5000 670 000 000	- 2,058 53	0 00	0 00	- 2 058 53	Income purchased this period
FNMA TBA POOL #9999999 5 5 DUE 08-16-2029 REG CUSIP 01F052680 Trade date 11 JUL 02 / Settlement date 20 AUG 02	5 5000 4 050 000 000	11 137 50	0 00	0 00	11 137 50	Income purchased this period
FNMA TBA POOL #9999999 5 5 DUE 08 18-2029 REG CUSIP 01F052680 Trade date 15 JUL 02 / Settlement date 20 AUG 02	5 5000 100 000 000	- 275 00	0 00	0 00	- 275 00	Income purchased this period
FNMA TBA POOL #9999999 7 DUE 03-01 2015 REG CUSIP 01F070435 Trade date 01 FEB 02 / Settlement date 18 MAR 02	7 0000 845,000 000	- 2 793 19	0 00	0 00	- 2 793 19	Income purchased this period
FNMA TBA POOL 5 5 15YR APR CUSIP 01F052441 Trade date 15 MAR 02 / Settlement date 18 APR 02	5 5000 375 000 000	- 859 38	0 00	0 00	- 859 38	Income purchased this period
FNMA TBA POOL 6 30 YR AUG CUSIP 01F060683 Trade date 05 AUG 02 / Settlement date 14 AUG 02	8 0000 7 000 000 000	- 15 168 67	0 00	0 00	- 15,168 67	Income purchased this period
FNMA TBA POOL 6 5 15YR MAR CUSIP 01F062432 Trade date 15 FEB 02 / Settlement date 18 MAR 02	8 5000 795,000 000	- 2,064 79	0 00	0 00	- 2 064 79	Income purchased this period
FNMA TBA 30 YR PASS-THROUGHS 6 5 30 YEARS SETTLES AUG CUSIP 01F062689 Trade date 18 JUL 02 / Settlement date 20 AUG 02	8 5000 670 000 000	- 2 177 50	0 00	0 00	2,177 50	Income purchased this period
FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 05 SEP 02 / Settlement date 24 OCT 02	5 5000 705,000 000	- 2 154 17	0 00	0 00	- 2 154 17	Income purchased this period
FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 08 SEP 02 / Settlement date 24 OCT 02	5 5000 1 280 000 000	- 3 811 11	0 00	0 00	- 3 811 11	Income purchased this period
FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 23 SEP 02 / Settlement date 21 OCT 02	5 5000 85 000 000	- 188 61	0 00	0 00	- 188 61	Income purchased this period

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Account number 2602473
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 17 SEP 02 / Settlement date 22 OCT 02	5 5000 570,000 000	1 741 67	0 00	0 00	1 741 67	Income purchased this period
FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 06 SEP 02 / Settlement date 24 OCT 02	5 5000 1 045 000 000	3 193 06	0 00	0 00	3 193 06	Income purchased this period
FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES SEP CUSIP 01F052490 Trade date 14 AUG 02 / Settlement date 20 SEP 02	5 5000 570,000 000	- 1,567 50	0 00	0 00	1 567 50	Income purchased this period
FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 Trade date 15 OCT 02 / Settlement date 19 NOV 02	5 5000 845,000 000	2 323 75	0 00	0 00	- 2 323 75	Income purchased this period
FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 Trade date 17 OCT 02 / Settlement date 19 NOV 02	5 5000 85 000 000	178 75	0 00	0 00	178 75	Income purchased this period
FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 17 SEP 02 / Settlement date 24 OCT 02	5 5000 365,000 000	1 115 28	0 00	0 00	1 115 28	Income purchased this period
FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 Trade date 17 OCT 02 / Settlement date 19 NOV 02	5 5000 1 855 000 000	- 5 101 25	0 00	0 00	5 101 25	Income purchased this period
FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 Trade date 17 OCT 02 / Settlement date 20 NOV 02	5 5000 545 000 000	- 1 498 75	0 00	0 00	1 498 75	Income purchased this period
FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 02 OCT 02 / Settlement date 24 OCT 02	5 5000 1 145 000 000	- 3,498 61	0 00	0 00	3,498 61	Income purchased this period
FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES SEP CUSIP 01F052490 Trade date 17 SEP 02 / Settlement date 18 SEP 02	5 5000 365 000 000	1 003 75	0 00	0 00	1 003 75	Income purchased this period
FNMA 15 YR PASS THROUGHS 6 15 YEARS SETTLES MAR CUSIP 01F060436 Trade date 29 JAN 02 / Settlement date 28 MAR 02	8 0000 915,000 000	2 592 50	0 00	0 00	- 2,592 50	Income purchased this period
FNMA 30 YR PASS THROUGHS 5 5 30 YEARS SETTLES JUL CUSIP 01F052672 Trade date 12 JUN 02 / Settlement date 19 JUL 02	5 5000 550,000 000	1 428 47	0 00	0 00	1 428 47	Income purchased this period

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed Income

FNMA 30 YR PASS THROUGH 5 5 30 YEARS SETTLES JUL CUSIP 01F052872 Trade date 13 JUN 02 / Settlement date 18 JUL 02	5 5000	1,400 000 000	5 5000	1,400 000 000	0 00	0 00	- 1 792 08	Income purchased this period
FNMA 30 YR PASS-THROUGH 5 5 30 YEARS SETTLES JUL CUSIP 01F052872 Trade date 13 JUN 02 / Settlement date 18 JUL 02	5 5000	1,400 000 000	5 5000	1,400 000 000	0 00	0 00	- 3 836 11	Income purchased this period
FNMA 30 YR PASS-THROUGH 5 5 30 YEARS SETTLES JUL CUSIP 01F052872 Trade date 14 JUN 02 / Settlement date 18 JUL 02	5 5000	1 500 000 000	5 5000	1 500 000 000	0 00	0 00	3 895 83	Income purchased this period
FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A9 Trade date 26 SEP 02 / Settlement date 17 OCT 02	6 0000	1 230 000 000	6 0000	1 230 000 000	0 00	0 00	- 2,870 00	Income purchased this period
FNMA 30 YR PASS-THROUGH 6 30 YEARS SETTLES NOV CUSIP 01F0606B6 Trade date 02 OCT 02 / Settlement date 14 NOV 02	6 0000	2 835,000 000	6 0000	2 835,000 000	0 00	0 00	- 6 142 50	Income purchased this period
FNMA 30 YR PASS-THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 Trade date 12 SEP 02 / Settlement date 15 OCT 02	6 0000	2,835,000 000	6 0000	2,835,000 000	0 00	0 00	- 8,615 00	Income purchased this period
FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES FEB CUSIP 01F060628 Trade date 08 JAN 02 / Settlement date 20 FEB 02	6 0000	770,000 000	6 0000	770,000 000	0 00	0 00	- 2,310 00	Income purchased this period
FNMA 30 YR PASS-THROUGH 6 30 YEARS SETTLES NOV CUSIP 01F0606B6 Trade date 26 SEP 02 / Settlement date 27 NOV 02	6 0000	2 315 000 000	6 0000	2 315 000 000	0 00	0 00	- 5,015 83	Income purchased this period
FNMA 30 YR PASS-THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 Trade date 04 SEP 02 / Settlement date 17 OCT 02	6 0000	1,220 000 000	6 0000	1,220 000 000	0 00	0 00	- 2,846 67	Income purchased this period
FNMA 30 YR PASS-THROUGH 6 5 30 YEARS SETTLES NOV CUSIP 01F0626B2 Trade date 08 OCT 02 / Settlement date 27 NOV 02	6 5000	1 160 000 000	6 5000	1 160 000 000	0 00	0 00	2 722 78	Income purchased this period
GNMA 1 30 YR SF PASS-THROUGH(SF) 6 5 30YRS SETTLES AUG CUSIP 01N062680 Trade date 18 JUL 02 / Settlement date 22 AUG 02	6 5000	1 485 000 000	6 5000	1 485 000 000	0 00	0 00	- 5 280 28	Income purchased this period
GNMA 1 30 YR SINGLE FAMILY PASS-THROUGH(SF) 6 5 30 YEARS SETTLES JUL CUSIP 01N062672 Trade date 18 JUN 02 / Settlement date 22 JUL 02	6 5000	1,465 000 000	6 5000	1,465 000 000	0 00	0 00	- 5,554 79	Income purchased this period

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 0485899 SER 2031 7 DUE 09 15 2031 REG CUSIP 36209YX45 Trade date 23 JAN 02 / Settlement date 21 FEB 02	7 0000 479 952 360	- 1 866 48	0 00	0 00	1 866 48	Income purchased this period
GNMA POOL # 0533946 SER 2032 6 5 DUE 04 15-2032 REG CUSIP 36212HET3 Trade date 20 JUN 02 / Settlement date 22 JUL 02	6 5000 400 000 020	1 516 67	0 00	0 00	- 1,516 67	Income purchased this period
GNMA POOL # 0533948 SER 2032 6 5 DUE 04-15 2032 REG CUSIP 36212HET3 Trade date 20 JUN 02 / Settlement date 22 JUL 02	6 5000 1 000 000 550	3 791 67	0 00	0 00	3 791 67	Income purchased this period
GNMA POOL # 0533946 SER 2032 6 5 DUE 04 15 2032 REG CUSIP 36212HET3 Trade date 20 JUN 02 / Settlement date 22 JUL 02	6 5000 550 000 400	- 2 085 00	0 00	0 00	2,085 00	Income purchased this period
GNMA POOL # 552330 SER 2032 6 5 DUE 01-15-2032 REG CUSIP 36213EST4 Trade date 19 AUG 02 / Settlement date 23 SEP 02	6 5000 90 978 530	361 39	0 00	0 00	361 39	Income purchased this period
GNMA POOL # 554700 SER 2031 6 5 DUE 03-15 2031 REG CUSIP 36213HGH6 Trade date 19 AUG 02 / Settlement date 23 SEP 02	6 5000 484,999 200	1 847 00	0 00	0 00	- 1 847 00	Income purchased this period
GNMA POOL # 554700 SER 2031 6 5 DUE 03-15-2031 REG CUSIP 36213HGH6 Trade date 19 AUG 02 / Settlement date 23 SEP 02	6 5000 909 021 100	3 611 00	0 00	0 00	3 611 00	Income purchased this period
GNMA REMIC SER 1999 29 CL PB 7 25 07-16-2028 CUSIP 3837H2SM2 Trade date 06 SEP 02 / Settlement date 11 SEP 02	7 2500 820,000 000	1 651 39	0 00	0 00	- 1 651 39	Income purchased this period
GNMA TBA POOL 6 5 TBA CUSIP 01N062664 Trade date 29 MAY 02 / Settlement date 20 JUN 02	6 5000 790 000 000	2 710 14	0 00	0 00	- 2 710 14	Income purchased this period
GNMA TBA POOL 6 5 TBA CUSIP 01N062664 Trade date 29 MAY 02 / Settlement date 20 JUN 02	6 5000 675 000 000	2 315 63	0 00	0 00	2 315 63	Income purchased this period
GNMAII POOL # 0003152 SER 2031 7 5 DUE 10 20 2031 REG CUSIP 36202DQD8 Trade date 13 JUN 02 / Settlement date 22 JUL 02	7 5000 2 068 551 920	9,048 91	0 00	0 00	9 048 91	Income purchased this period
GNMAII POOL # 0003216 SER 2032 7 DUE 03 20 2032 REG CUSIP 36202DSD4 Trade date 14 MAY 02 / Settlement date 20 JUN 02	7 0000 430 301 050	- 1,589 72	0 00	0 00	1 589 72	Income purchased this period

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Account Name *FREEDOM FORUM INC--TATTERS-SL
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC GOLD C0-1283 5 5 11-01-2031 CUSIP 31292HM84 Trade date 25 SEP 02 / Settlement date 15 OCT 02	5 5000 660 713 450	1 413 19	0 00	0 00	1 413 19	Income sold this period
FHLMC GOLD C0-1333 5 5 02-01 2032 CUSIP 31292HPS7 Trade date 25 SEP 02 / Settlement date 15 OCT 02	5 5000 689,555 060	1,432 10	0 00	0 00	1 432 10	Income sold this period
FHLMC GOLD C8-2416 8 12 01-2031 CUSIP 31287MVH0 Trade date 07 MAR 02 / Settlement date 13 MAR 02	8 0000 298 930 260	597 86	0 00	0 00	597 86	Income sold this period
FHLMC GOLD C8-2418 8 12-01-2031 CUSIP 31287MVH0 Trade date 08 MAR 02 / Settlement date 13 MAR 02	8 0000 453 377 560	808 76	0 00	0 00	808 76	Income sold this period
FHLMC GOLD C6-2443 5 5 01-01-2032 CUSIP 31287MWC0 Trade date 06 SEP 02 / Settlement date 18 SEP 02	5 5000 881,289 040	1 581 31	0 00	0 00	1 581 31	Income sold this period
FHLMC GOLD C6-2758 8 01-01-2032 CUSIP 31287NB31 Trade date 07 MAR 02 / Settlement date 13 MAR 02	8 0000 314 280 730	628 56	0 00	0 00	628 56	Income sold this period
FHLMC GOLD M8-0713 5 5 01-01 2009 CUSIP 31282RYJ7 Trade date 01 FEB 02 / Settlement date 26 FEB 02	5 5000 1 108 882 340	4,085 80	0 00	0 00	4 085 80	Income sold this period
FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R0526B8 Trade date 16 OCT 02 / Settlement date 14 NOV 02	5 5000 5,035,000 000	10 000 07	0 00	0 00	10,000 07	Income sold this period
FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R0526B8 Trade date 05 NOV 02 / Settlement date 14 NOV 02	5 5000 1 420 000 000	2 820 28	0 00	0 00	2 820 28	Income sold this period
FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R0526B8 Trade date 16 OCT 02 / Settlement date 14 NOV 02	5 5000 880,000 000	1,946 39	0 00	0 00	1 946 39	Income sold this period
FHLMC GOLD TBA POOL #9999999 5 5 11-15-2029 CUSIP 02R0526B8 Trade date 05 NOV 02 / Settlement date 14 NOV 02	5 5000 3,450,000 000	6 852 08	0 00	0 00	6 852 08	Income sold this period
FHLMC GOLD TBA POOL #9999999 5 5 11 15-2029 CUSIP 02R0526B8 Trade date 06 NOV 02 / Settlement date 14 NOV 02	5 5000 1,180,000 000	2 303 89	0 00	0 00	2 303 89	Income sold this period

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC GOLD TBA POOL #9999999 6 03 15-2030 CUSIP 02R060639 Trade date 01 MAR 02 / Settlement date 13 MAR 02	6 0000 1 515 000 000	3 030 00	0 00	0 00	3 030 00	Income sold this period
FHLMC GOLD TBA POOL 6 30YR MAY CUSIP 02R060654 Trade date 06 MAY 02 / Settlement date 13 MAY 02	6 0000 1 515 000 000	3 030 00	0 00	0 00	3 030 00	Income sold this period
FHLMC GOLD TBA POOL 6 30YR MAY CUSIP 02R060654 Trade date 06 MAY 02 / Settlement date 13 MAY 02	6 0000 535,000 000	1 070 00	0 00	0 00	1 070 00	Income sold this period
FHLMC GOLD TBA 999999 5 5 09-15 2029 CUSIP 02R052693 Trade date 30 JUL 02 / Settlement date 16 SEP 02	5 5000 1 410 000 000	3 231 25	0 00	0 00	3 231 25	Income sold this period
FHLMC MULTICLASS FHR 2427 LB 6 MAT 3/1/32 6 11-15-2014 CUSIP 31339W4X1 Trade date 19 JUL 02 / Settlement date 24 JUL 02	6 0000 705 000 000	2 702 50	0 00	0 00	2 702 50	Income sold this period
FHLMC MULTICLASS PREASSIGN 00784 6 01-15-2026 CUSIP 31392T2R7 Trade date 06 SEP 02 / Settlement date 13 SEP 02	6 0000 1 940 000 000	3 233 33	0 00	0 00	3 233 33	Income sold this period
FHLMC MULTICLASS PREASSIGN 00784 8 01-15-2026 CUSIP 31392T2R7 Trade date 05 AUG 02 / Settlement date 12 SEP 02	0000 1 980 000 000	9 570 00	0 00	0 00	9 570 00	Income sold this period
FHLMC MULTICLASS SER 1347 CL 1347-I 8 08-15-2022 CUSIP 312911PN4 Trade date 20 FEB 02 / Settlement date 25 FEB 02	8 0000 635 000 000	3,386 67	0 00	0 00	3 386 67	Income sold this period
FHLMC MULTICLASS SER 1727 CL 1727 G 6 5 02-15 2023 CUSIP 3133T5LJ0 Trade date 15 MAR 02 / Settlement date 20 MAR 02	6 5000 670 000 000	2,298 47	0 00	0 00	2 298 47	Income sold this period
FHLMC MULTICLASS SER 2341 CL PB 8 5 12 15 2024 CUSIP 313398C72 Trade date 03 DEC 02 / Settlement date 06 DEC 02	6 5000 1 320 000 000	1,191 67	0 00	0 00	1 191 67	Income sold this period
FHLMC MULTICLASS SER 2389 CLASS CD 6 03 15 2016 CUSIP 31339MDH8 Trade date 18 OCT 02 / Settlement date 22 OCT 02	6 0000 665 000 000	2 327 50	0 00	0 00	2 327 50	Income sold this period
FHLMC MULTICLASS SER 2427 CL GH 5 5 05-15 2021 CUSIP 31339W2U9 Trade date 23 SEP 02 / Settlement date 26 SEP 02	5 5000 1 360 000 000	5 194 44	0 00	0 00	5 194 44	Income sold this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC MULTICLASS SER 2444 CL PG 8 5 12-15-2030 CUSIP 31392KUT1 Trade date 09 JUL 02 / Settlement date 12 JUL 02	8 5000 860 000 000	1 708 06	0 00	0 00	1,708 06	Income sold this period
FHLMC MULTICLASS SER 2448 CL QM 8 5 05-15 2031 CUSIP 31392M4W0 Trade date 10 JUL 02 / Settlement date 18 JUL 02	8 5000 485,000 000	1,251 25	0 00	0 00	1 251 25	Income sold this period
FHLMC MULTICLASS SER 2448 CL QP 0 12 31-2040 CUSIP 31392KZZ2 Trade date 10 JUN 02 / Settlement date 13 JUN 02	8 5000 685,000 000	1 484 17	0 00	0 00	1,484 17	Income sold this period
FHLMC MULTICLASS SER 2454 CL BE 8 5 10-15-2030 CUSIP 31392KCM6 Trade date 09 JUL 02 / Settlement date 12 JUL 02	8 5000 830 000 000	1,648 47	0 00	0 00	1 648 47	Income sold this period
FHLMC MULTICLASS SER 2468 CL PC 8 07-15-2028 CUSIP 31392RQ20 Trade date 06 SEP 02 / Settlement date 11 SEP 02	8 0000 1 585 000 000	2,641 67	0 00	0 00	2 641 67	Income sold this period
FHLMC MULTICLASS SER 2471 CL EH 8 02-15-2031 CUSIP 31392R4A8 Trade date 05 NOV 02 / Settlement date 08 NOV 02	8 0000 1,455 000 000	1,697 50	0 00	0 00	1 697 50	Income sold this period
FHLMC MULTICLASS SER 2480 CL PC 8 10-15-2026 REG CUSIP 31392TFM4 Trade date 08 OCT 02 / Settlement date 11 OCT 02	8 0000 2 590 000 000	4,316 67	0 00	0 00	4 316 67	Income sold this period
FHLMC MULTICLASS SER 2484 CL PB 8 12-15-2025 CUSIP 31392PSL0 Trade date 27 AUG 02 / Settlement date 03 SEP 02	8 0000 2 375,000 000	11 479 17	0 00	0 00	11 479 17	Income sold this period
FHLMC MULTICLASS SER 2484 CL PD 8 01-15-2031 CUSIP 31392PS30 Trade date 02 AUG 02 / Settlement date 07 AUG 02	8 0000 1 740 000 000	1 740 00	0 00	0 00	1 740 00	Income sold this period
FHLMC MULTICLASS SER 2489 CL PD 8 02 15-2031 REG CUSIP 31392RYW5 Trade date 04 SEP 02 / Settlement date 09 SEP 02	8 0000 1,070 000 000	1,426 67	0 00	0 00	1 426 67	Income sold this period
FHLMC MULTICLASS SER 2500 CL PE 8 06-15-2031 CUSIP 31392UW59 Trade date 07 NOV 02 / Settlement date 13 NOV 02	8 0000 810 000 000	1 820 00	0 00	0 00	1 820 00	Income sold this period
FHLMC MULTICLASS SER 2521 CL PD 5 5 05-15 2028 CUSIP 31392XH50 Trade date 14 NOV 02 / Settlement date 29 NOV 02	0000 1 425,000 000	8 095 83	0 00	0 00	8,095 83	Income sold this period

Portfolio Statement

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 5 30 YEARS SETTLES OCT CUSIP 02R0528A0 Trade date 28 SEP 02 / Settlement date 15 OCT 02	5 5000 2 105 000 000	4 502 38	0 00	0 00	4 502 38	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 Trade date 20 JUN 02 / Settlement date 29 JUL 02	6 0000 100 000 000	233 33	0 00	0 00	233 33	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES FEB CUSIP 02R060821 Trade date 08 FEB 02 / Settlement date 13 FEB 02	6 0000 1,515 000 000	3 030 00	0 00	0 00	3 030 00	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 Trade date 08 JUL 02 / Settlement date 14 AUG 02	6 0000 1 980 000 000	4 290 00	0 00	0 00	4 290 00	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 Trade date 08 JUL 02 / Settlement date 29 JUL 02	6 0000 3,885,000 000	9 298 33	0 00	0 00	9,298 33	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 Trade date 12 JUL 02 / Settlement date 15 AUG 02	6 0000 860,000 000	1 863 33	0 00	0 00	1 863 33	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES APR CUSIP 02R060647 Trade date 04 APR 02 / Settlement date 11 APR 02	6 0000 1 515,000 000	2 525 00	0 00	0 00	2 525 00	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUN CUSIP 02R060682 Trade date 22 MAY 02 / Settlement date 13 JUN 02	6 0000 535 000 000	1 070 00	0 00	0 00	1,070 00	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060689 Trade date 05 AUG 02 / Settlement date 14 AUG 02	6 0000 3 310 000 000	7 171 67	0 00	0 00	7 171 67	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 Trade date 01 JUL 02 / Settlement date 15 JUL 02	6 0000 1 515,000 000	3 535 00	0 00	0 00	3 535 00	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 Trade date 12 JUL 02 / Settlement date 15 AUG 02	6 0000 785 000 000	1 700 83	0 00	0 00	1 700 83	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES NOV CUSIP 02R060681 Trade date 08 OCT 02 / Settlement date 22 NOV 02	6 0000 1 980 000 000	4 290 00	0 00	0 00	4 290 00	Income sold this period

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Account number 2602473
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Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed Income

FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	5 5000	2 105 000 000	0 00	0 00	4 502 38	Income sold this period
YEARS SETTLES OCT						
CUSIP 02R0526A0 Trade date 28 SEP 02 / Settlement date 15 OCT 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	6 0000	100,000 000	0 00	0 00	233 33	Income sold this period
YEARS SETTLES JUL						
CUSIP 02R060670 Trade date 20 JUN 02 / Settlement date 29 JUL 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	0 0000	0 0000	0 00	0 00	3 030 00	Income sold this period
YEARS SETTLES FEB						
CUSIP 02R060621 Trade date 08 FEB 02 / Settlement date 13 FEB 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	6 0000	1 880,000 000	0 00	0 00	4 290 00	Income sold this period
YEARS SETTLES AUG						
CUSIP 02R060688 Trade date 08 JUL 02 / Settlement date 14 AUG 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	6 0000	3 985 000 000	0 00	0 00	9 298 33	Income sold this period
YEARS SETTLES JUL						
CUSIP 02R060670 Trade date 08 JUL 02 / Settlement date 29 JUL 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	6 0000	860 000 000	0 00	0 00	1 863 33	Income sold this period
YEARS SETTLES AUG						
CUSIP 02R060688 Trade date 12 JUL 02 / Settlement date 15 AUG 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	6 0000	1 515,000 000	0 00	0 00	2 525 00	Income sold this period
YEARS SETTLES APR						
CUSIP 02R060647 Trade date 04 APR 02 / Settlement date 11 APR 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	6 0000	535 000 000	0 00	0 00	1 070 00	Income sold this period
YEARS SETTLES JUN						
CUSIP 02R060682 Trade date 22 MAY 02 / Settlement date 13 JUN 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	6 0000	3,310,000 000	0 00	0 00	7,171 87	Income sold this period
YEARS SETTLES AUG						
CUSIP 02R060688 Trade date 05 AUG 02 / Settlement date 14 AUG 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	6 0000	1 515,000 000	0 00	0 00	3,535 00	Income sold this period
YEARS SETTLES JUL						
CUSIP 02R060670 Trade date 01 JUL 02 / Settlement date 15 JUL 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	6 0000	785 000 000	0 00	0 00	1,700 83	Income sold this period
YEARS SETTLES AUG						
CUSIP 02R060688 Trade date 12 JUL 02 / Settlement date 15 AUG 02						
FHLMC 30 YR GOLD PARTN CTF (PC) 5 30	6 0000	1 980 000 000	0 00	0 00	4,290 00	Income sold this period
YEARS SETTLES NOV						
CUSIP 02R060681 Trade date 08 OCT 02 / Settlement date 22 NOV 02						

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUN CUSIP 02R060662 Trade date 10 JUN 02 / Settlement date 19 JUN 02	8 0000 1 515 000 000	3 030 00	0 00	0 00	3 030 00	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES OCT CUSIP 02R0608A3 Trade date 02 OCT 02 / Settlement date 22 OCT 02	0000 1 980 000 000	4 620 00	0 00	0 00	4 620 00	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 Trade date 15 JUL 02 / Settlement date 14 AUG 02	6 0000 475,000 000	1 029 17	0 00	0 00	1 029 17	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 Trade date 01 JUL 02 / Settlement date 29 AUG 02	8 0000 1 515,000 000	3 282 50	0 00	0 00	3 282 50	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JUL CUSIP 02R060670 Trade date 10 JUN 02 / Settlement date 29 JUL 02	6 0000 690,000 000	1 610 00	0 00	0 00	1 610 00	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES JAN CUSIP 02R060613 Trade date 09 JAN 02 / Settlement date 14 JAN 02	8 0000 1 515 000 000	3,282 50	0 00	0 00	3 282 50	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060688 Trade date 18 JUL 02 / Settlement date 14 AUG 02	8 0000 2 005 000 000	4 344 17	0 00	0 00	4 344 17	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 5 30 YEARS SETTLES NOV CUSIP 02R0626B7 Trade date 30 OCT 02 / Settlement date 27 NOV 02	0000 1,160 000 000	2 722 78	0 00	0 00	2 722 78	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 5 30 YEARS SETTLES NOV CUSIP 02R0626B7 Trade date 30 OCT 02 / Settlement date 14 NOV 02	0000 1 420 000 000	3 333 08	0 00	0 00	3 333 08	Income sold this period
FHLMC 30 YR GOLD PARTN CTF (PC) 6 5 30 YEARS SETTLES NOV CUSIP 02R0626B7 Trade date 30 OCT 02 / Settlement date 22 NOV 02	0000 980 000 000	2 300 28	0 00	0 00	2 300 28	Income sold this period
FNMA CMO SER 2001 71 CL QD 6 04 25 2015 CUSIP 31392AXQ6 Trade date 04 FEB 02 / Settlement date 20 FEB 02	6 0000 700 000 000	2 100 00	0 00	0 00	2 100 00	Income sold this period
FNMA POOL # 0254447 6 DUE 09 01 2032 REG CUSIP 31371KTC5 Trade date 08 NOV 02 / Settlement date 14 NOV 02	8 0000 225 187 130	487 91	0 00	0 00	487 91	Income sold this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 0550997 7 5 DUE 09-01-2015 REG CUSIP 31385SDA3 Trade date 08 FEB 02 / Settlement date 19 FEB 02	7 5000 384 658 750	1 367 48	0 00	0 00	1 367 48	Income sold this period
FNMA POOL # 0571791 7 5 DUE 01-01 2016 REG CUSIP 31386SF85 Trade date 08 FEB 02 / Settlement date 19 FEB 02	7 5000 875,977 880	3 284 92	0 00	0 00	3 284 92	Income sold this period
FNMA POOL # 0609070 8 DUE 09-01-2016 REG CUSIP 31388MT32 Trade date 23 JAN 02 / Settlement date 19 FEB 02	8 0000 625 388 020	1,876 18	0 00	0 00	1 876 18	Income sold this period
FNMA POOL # 0609070 8 DUE 09-01-2016 REG CUSIP 31388MT32 Trade date 13 MAR 02 / Settlement date 18 MAR 02	8 0000 672 242 940	1 904 69	0 00	0 00	1 904 69	Income sold this period
FNMA POOL # 0611007 5 5 DUE 12-01-2016 REG CUSIP 31388PYC9 Trade date 10 JAN 02 / Settlement date 29 JAN 02	5 5000 687 105 070	1,679 59	0 00	0 00	1,679 59	Income sold this period
FNMA POOL # 0614254 5 5 DUE 12-01-2016 REG CUSIP 31388TMB8 Trade date 13 AUG 02 / Settlement date 19 AUG 02	5 5000 369,444 830	1 013 22	0 00	0 00	1 013 22	Income sold this period
FNMA POOL # 0614507 5 5 DUE 11-01-2016 REG CUSIP 31388TU84 Trade date 17 OCT 02 / Settlement date 21 OCT 02	5 5000 543,384 050	1,660 28	0 00	0 00	1 660 28	Income sold this period
FNMA POOL # 0615863 5 5 DUE 02-01 2017 REG CUSIP 31388VFC7 Trade date 03 JUN 02 / Settlement date 18 JUN 02	5 5000 672 576 070	1,746 83	0 00	0 00	1,746 83	Income sold this period
FNMA POOL # 0624295 5 5 DUE 02-01-2017 REG CUSIP 31389FRQ7 Trade date 14 AUG 02 / Settlement date 19 AUG 02	5 5000 568 386 880	1,563 09	0 00	0 00	1 563 09	Income sold this period
FNMA POOL # 0634773 8 5 DUE 03-01-2017 REG CUSIP 31389TFN7 Trade date 18 JUL 02 / Settlement date 19 AUG 02	8 5000 542 223 460	1 762 23	0 00	0 00	1 762 23	Income sold this period
FNMA POOL # 0642459 5 5 DUE 04-01-2017 REG CUSIP 31390CWU6 Trade date 29 MAY 02 / Settlement date 18 JUN 02	5 5000 788 537 200	2 048 01	0 00	0 00	2 048 01	Income sold this period
FNMA POOL # 254089 8 DUE 12-01-2016 REG CUSIP 31371KF83 Trade date 14 JAN 02 / Settlement date 17 JAN 02	6 0000 134 981 680	359 80	0 00	0 00	359 80	Income sold this period

Portfolio Statement

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Account Name *FREEDOM FORUM INC.-TATTERS-SL Account number 2602473

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA POOL # 524873 7 5 DUE 02-01-2030 REG CUSIP 31384JCJ6 Trade date 23 JAN 02 / Settlement date 13 FEB 02	7 5000 708 305 250	1,765 78	0 00	0 00	1 765 78	Income sold this period
FNMA POOL # 535313 7 5 DUE 05 01 2015 REG CUSIP 31384VVE9 Trade date 08 FEB 02 / Settlement date 19 FEB 02	7 5000 128 388 620	481 46	0 00	0 00	481 46	Income sold this period
FNMA POOL # 535650 8 DUE 11-01 2030 REG CUSIP 31384WBT6 Trade date 23 AUG 02 / Settlement date 16 SEP 02	8 0000 322 676 410	1 075 59	0 00	0 00	1 075 59	Income sold this period
FNMA POOL # 535998 7 5 DUE 06 01 2031 REG CUSIP 31384WNM8 Trade date 01 FEB 02 / Settlement date 14 FEB 02	7 5000 784 237 970	1,960 59	0 00	0 00	1 960 59	Income sold this period
FNMA POOL # 535996 7 5 DUE 06 01 2031 REG CUSIP 31384WNM8 Trade date 03 JUN 02 / Settlement date 13 JUN 02	7 5000 601 567 120	1 503 82	0 00	0 00	1 503 82	Income sold this period
FNMA POOL # 537269 7 5 DUE 05-01-2030 REG CUSIP 31384X2A5 Trade date 03 JAN 02 / Settlement date 14 JAN 02	7 5000 622 165 510	1,685 03	0 00	0 00	1 685 03	Income sold this period
FNMA POOL # 545278 7 5 DUE 11-01 2031 REG CUSIP 31385HXF4 Trade date 27 JUN 02 / Settlement date 15 JUL 02	7 5000 750 606 420	2 189 27	0 00	0 00	2 189 27	Income sold this period
FNMA POOL # 564116 8 DUE 12 01-2030 REG CUSIP-31386HVH1-Trade-date-23 AUG 02-/ Settlement date-16 SEP 02	8 0000 672 470 710	2 241 57	0 00	0 00	2 241 57	Income sold this period
FNMA POOL #323715 6 DUE 05 01-2029 REG CUSIP 31374TSC4 Trade date 03 OCT 02 / Settlement date 15 OCT 02	6 0000 268 381 700	626 18	0 00	0 00	626 18	Income sold this period
FNMA PREASSIGN 00055 6 12 25-2025 CUSIP 31392BCG8 Trade date 28 FEB 02 / Settlement date 05 MAR 02	6 0000 705 000 000	470 00	0 00	0 00	470 00	Income sold this period
FNMA PREASSIGN 00136 7 5 08-25-2042 CUSIP 31392GFR1 Trade date 15 NOV 02 / Settlement date 12 DEC 02	7 5000 0 000	3 437 50	0 00	0 00	3 437 50	Income sold this period
FNMA REMIC SER 2001 74 CL QB 6 02 25 2025 CUSIP 31392ARZ3 Trade date 12 JUN 02 / Settlement date 17 JUN 02	6 0000 615 000 000	1 640 00	0 00	0 00	1 640 00	Income sold this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 2602473
 Account Name: FREEDOM FORUM INC--TATERS-SL

Income & Expense Detail - Base Currency

Description / Asset ID/Dates / Rate / Shares/PAR / Gross amount / Tax recoverable / Tax withheld / Net amount / Transaction type

Income

Fixed income

FNMA REMIC SER 2002-50 CL PE 8 12-31-2040 CUSIP 31392DZNS Trade date 12 SEP 02 / Settlement date 17 SEP 02	6 0000	2 455,000 000	0 00	0 00	8 573 33	Income sold this period
FNMA REMIC TR SER 1992-G44 CL Z 8 0 GTD MTG PASS THRU CTF DUE 07-25-2022 REG CUSIP 31358PKX4 Trade date 27 MAR 02 / Settlement date 16 APR 02	8 0000	1,108 388 840	0 00	0 00	245 88	Income sold this period
FNMA REMIC TR 2002-14 CL-A3 7 5 12 25-2031 CUSIP 31392B8V3 Trade date 15 OCT 02 / Settlement date 27 NOV 02	7 5000	824,032 350	0 00	0 00	2 231 75	Income sold this period
FNMA REMIC 12-31-2040 CUSIP 31392A124 Trade date 08 JAN 02 / Settlement date 11 JAN 02	6 0000	700,000 000	0 00	0 00	1,168 67	Income sold this period
FNMA REMIC 12-31-2040 CUSIP 31392A124 Trade date 21 OCT 02 / Settlement date 24 OCT 02	6 0000	640 000 000	0 00	0 00	2,453 33	Income sold this period
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9 Trade date 04 NOV 02 / Settlement date 22 NOV 02	5 0000	405 000 000	0 00	0 00	1,012 50	Income sold this period
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9 Trade date 04 NOV 02 / Settlement date 18 NOV 02	5 0000	1 365 000 000	0 00	0 00	3,412 50	Income sold this period
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 Trade date 02 DEC 02 / Settlement date 17 DEC 02	5 0000	3,005 000 000	0 00	0 00	6,877 78	Income sold this period
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES NOV CUSIP 01F0504B9 Trade date 04 NOV 02 / Settlement date 18 NOV 02	5 0000	665 000 000	0 00	0 00	1 662 50	Income sold this period
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 Trade date 07 NOV 02 / Settlement date 17 DEC 02	5 0000	1,365 000 000	0 00	0 00	3 033 33	Income sold this period
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 Trade date 08 NOV 02 / Settlement date 19 DEC 02	5 0000	405 000 000	0 00	0 00	900 00	Income sold this period
FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F080691 Trade date 27 AUG 02 / Settlement date 18 SEP 02	6 0000	1 220 000 000	0 00	0 00	3 050 00	Income sold this period

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 Trade date 05 SEP 02 / Settlement date 18 SEP 02	6 0000 660,000 000	1 650 00	0 00	0 00	1 650 00	Income sold this period
FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 Trade date 14 AUG 02 / Settlement date 18 SEP 02	6 0000 1 990 000 000	4 975 00	0 00	0 00	4 975 00	Income sold this period
FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 Trade date 12 SEP 02 / Settlement date 18 SEP 02	6 0000 7 000 000 000	17 500 00	0 00	0 00	17 500 00	Income sold this period
FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 Trade date 18 AUG 02 / Settlement date 18 SEP 02	6 0000 1 475 000 000	3,687 50	0 00	0 00	3 687 50	Income sold this period
FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP CUSIP 01F060691 Trade date 21 AUG 02 / Settlement date 18 SEP 02	6 0000 1 430 000 000	3,575 00	0 00	0 00	3,575 00	Income sold this period
FNMA SINGLE FAMILY MTG 6 5 15 YEARS SETTLES JUL CUSIP 01F062473 Trade date 18 JUL 02 / Settlement date 18 JUL 02	6 5000 670,000 000	2,058 53	0 00	0 00	2 058 53	Income sold this period
FNMA TBA POOL #9999999 5 5 DUE 08-18 2029 REG CUSIP 01F052680 Trade date 23 JUL 02 / Settlement date 20 AUG 02	5 5000 3 685 000 000	10 133 75	0 00	0 00	10 133 75	Income sold this period
FNMA TBA POOL #9999999 5 5 DUE 08 18 2029 REG CUSIP 01F052680 Trade date 23 JUL 02 / Settlement date 20 AUG 02	5 5000 100,000 000	275 00	0 00	0 00	275 00	Income sold this period
FNMA TBA POOL #9999999 5 5 DUE 08 18 2029 REG CUSIP 01F052680 Trade date 01 AUG 02 / Settlement date 20 AUG 02	5 5000 365 000 000	1 003 75	0 00	0 00	1 003 75	Income sold this period
FNMA TBA POOL #9999999 7 DUE 03-01-2015 REG CUSIP 01F070435 Trade date 25 FEB 02 / Settlement date 18 MAR 02	7 0000 845 000 000	2 793 19	0 00	0 00	2 793 19	Income sold this period
FNMA TBA POOL 5 5 15YR APR CUSIP 01F052441 Trade date 11 APR 02 / Settlement date 16 APR 02	5 5000 375 000 000	859 38	0 00	0 00	859 38	Income sold this period
FNMA TBA POOL 6 30 YR AUG CUSIP 01F060683 Trade date 05 AUG 02 / Settlement date 14 AUG 02	6 0000 7 000 000 000	15 166 67	0 00	0 00	15 166 67	Income sold this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA TBA POOL 6 5 15YR MAR CUSIP 01F062432 Trade date 06 MAR 02 / Settlement date 18 MAR 02	8 5000 795 000 000	2 064 79	0 00	0 00	2 064 79	Income sold this period
FNMA TBA 30 YR PASS THROUGHS 6 5 30 YEARS SETTLES AUG CUSIP 01F062689 Trade date 22 JUL 02 / Settlement date 20 AUG 02	8 5000 870 000 000	2 177 50	0 00	0 00	2 177 50	Income sold this period
FNMA 15 YR PASS-THROUGHs 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 17 OCT 02 / Settlement date 24 OCT 02	5 5000 1,855 000 000	5 668 06	0 00	0 00	5 668 06	Income sold this period
FNMA 15 YR PASS-THROUGHs 5 5 15 YEARS SETTLES SEP CUSIP 01F052490 Trade date 14 AUG 02 / Settlement date 20 SEP 02	5 5000 570 000 000	1 567 50	0 00	0 00	1,567 50	Income sold this period
FNMA 15 YR PASS THROUGHs 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 Trade date 21 OCT 02 / Settlement date 19 NOV 02	5 5000 910 000 000	2 502 50	0 00	0 00	2 502 50	Income sold this period
FNMA 15 YR PASS THROUGHs 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 Trade date 21 OCT 02 / Settlement date 19 NOV 02	5 5000 1 855,000 000	5,101 25	0 00	0 00	5,101 25	Income sold this period
FNMA 15 YR PASS-THROUGHs 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 09 OCT 02 / Settlement date 22 OCT 02	5 5000 570 000 000	1,741 67	0 00	0 00	1 741 67	Income sold this period
FNMA 15 YR PASS-THROUGHs 5 5 15 YEARS SETTLES NOV CUSIP 01F0524B5 Trade date 21 OCT 02 / Settlement date 20 NOV 02	5 5000 545 000 000	1,498 75	0 00	0 00	1,498 75	Income sold this period
FNMA 15 YR PASS-THROUGHs 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 15 OCT 02 / Settlement date 24 OCT 02	5 5000 700 000 000	2,138 89	0 00	0 00	2 138 89	Income sold this period
FNMA 15 YR PASS-THROUGHs 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 15 OCT 02 / Settlement date 24 OCT 02	5 5000 705 000 000	2,154 17	0 00	0 00	2,154 17	Income sold this period
FNMA 15 YR PASS-THROUGHs 5 5 15 YEARS SETTLES SEP CUSIP 01F052480 Trade date 17 SEP 02 / Settlement date 19 SEP 02	5 5000 385,000 000	1,003 75	0 00	0 00	1 003 75	Income sold this period
FNMA 15 YR PASS-THROUGHs 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 26 SEP 02 / Settlement date 24 OCT 02	5 5000 1,280 000 000	3,911 11	0 00	0 00	3 911 11	Income sold this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA 15 YR PASS THROUGH 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Trade date 17 OCT 02 / Settlement date 21 OCT 02	5 5000 65,000 000	198 61	0 00	0 00	198 61	Income sold this period
FNMA 15 YR PASS THROUGH 6 15 YEARS SETTLES MAR CUSIP 01F060436 Trade date 15 FEB 02 / Settlement date 28 MAR 02	6 0000 915,000 000	2 592 50	0 00	0 00	2 592 50	Income sold this period
FNMA 30 YR PASS THROUGH 5 5 30 YEARS SETTLES JUL CUSIP 01F052672 Trade date 11 JUL 02 / Settlement date 18 JUL 02	5 5000 2 090 000 000	5,428 19	0 00	0 00	5 428 19	Income sold this period
FNMA 30 YR PASS THROUGH 5 5 30 YEARS SETTLES JUL CUSIP 01F052672 Trade date 15 JUL 02 / Settlement date 18 JUL 02	5 5000 100 000 000	259 72	0 00	0 00	259 72	Income sold this period
FNMA 30 YR PASS THROUGH 5 5 30 YEARS SETTLES JUL CUSIP 01F052672 Trade date 20 JUN 02 / Settlement date 19 JUL 02	5 5000 1 400 000 000	3 636 11	0 00	0 00	3 636 11	Income sold this period
FNMA 30 YR PASS THROUGH 5 5 30 YEARS SETTLES JUL CUSIP 01F052672 Trade date 20 JUN 02 / Settlement date 19 JUL 02	5 5000 550,000 000	1 428 47	0 00	0 00	1 428 47	Income sold this period
FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 Trade date 02 OCT 02 / Settlement date 17 OCT 02	6 0000 660 000 000	1 540 00	0 00	0 00	1 540 00	Income sold this period
FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 Trade date 02 OCT 02 / Settlement date 17 OCT 02	6 0000 585 000 000	1 365 00	0 00	0 00	1 365 00	Income sold this period
FNMA 30 YR PASS-THROUGH 6 30 YEARS SETTLES NOV CUSIP 01F0606B6 Trade date 10 OCT 02 / Settlement date 14 NOV 02	6 0000 2 835 000 000	6 142 50	0 00	0 00	6 142 50	Income sold this period
FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES OCT CUSIP 01F0606A8 Trade date 02 OCT 02 / Settlement date 15 OCT 02	6 0000 2 835 000 000	6 615 00	0 00	0 00	6 615 00	Income sold this period
FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES NOV CUSIP 01F0606B6 Trade date 02 OCT 02 / Settlement date 27 NOV 02	6 0000 2 315 000 000	5 015 83	0 00	0 00	5 015 83	Income sold this period
FNMA 30 YR PASS THROUGH 6 30 YEARS SETTLES FEB CUSIP 01F060626 Trade date 14 JAN 02 / Settlement date 20 FEB 02	6 0000 770 000 000	2 310 00	0 00	0 00	2 310 00	Income sold this period

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES OCT CUSIP 01F080A8 Trade date 02 OCT 02 / Settlement date 17 OCT 02	8 0000	645 000 000	0 00	0 00	1 505 00	1 505 00	Income sold this period
FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES NOV CUSIP 01F082B2 Trade date 08 OCT 02 / Settlement date 27 NOV 02	6 5000	1 160 000 000	0 00	0 00	2 722 78	2 722 78	Income sold this period
FNMA 89-6 PB 6 03-25-2018 CUSIP 31359VPK3 Trade date 31 JAN 02 / Settlement date 05 FEB 02	6 0000	1 395 000 000	0 00	0 00	830 00	830 00	Income sold this period
GNMA 1 30 YR SF PASS-THROUGHS(SF) 6 5 30YRS SETTLES AUG CUSIP 01N062680 Trade date 18 AUG 02 / Settlement date 22 AUG 02	6 5000	1 465 000 000	0 00	0 00	5,290 28	5,290 28	Income sold this period
GNMA 1 30 YR SINGLE FAMILY PASS THROUGHS(SF) 6 5 30 YEARS SETTLES JUL CUSIP 01N062672 Trade date 18 JUL 02 / Settlement date 22 JUL 02	6 5000	1 465 000 000	0 00	0 00	5,554 79	5,554 79	Income sold this period
GNMA POOL # 0485899 SER 2031 7 DUE 09-15-2031 REG CUSIP 36209YX45 Trade date 28 AUG 02 / Settlement date 23 SEP 02	7 0000	451,493 740	0 00	0 00	1 931 39	1 931 39	Income sold this period
GNMA POOL # 0533948 SER 2032 6 5 DUE 04-15-2032 REG CUSIP 36212HE13 Trade date 26 SEP 02 / Settlement date 23 OCT 02	6 5000	1,236 202 390	0 00	0 00	7,293 80	7,293 80	Income sold this period
GNMA POOL # 230125 8 6 DUE 11-15 2017 REG CUSIP 36218RSN3 Trade date 11 JAN 02 / Settlement date 24 JAN 02	8 6000	168 185 290	0 00	0 00	813 10	813 10	Income sold this period
GNMA POOL # 249515 8 6 DUE 06-15-2018 REG CUSIP 36218HDU4 Trade date 11 JAN 02 / Settlement date 24 JAN 02	8 6000	101 404 860	0 00	0 00	557 16	557 16	Income sold this period
GNMA POOL # 249527 8 6 DUE 02-15-2018 REG CUSIP 36219HD83 Trade date 11 JAN 02 / Settlement date 24 JAN 02	8 6000	208,412 740	0 00	0 00	1 145 11	1 145 11	Income sold this period
GNMA POOL # 258171 8 6 DUE 08-15 2018 REG CUSIP 36219QY2 Trade date 11 JAN 02 / Settlement date 24 JAN 02	8 6000	34 187 190	0 00	0 00	187 89	187 89	Income sold this period

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 433747 SER 2028 6 DUE 04 15 2028 REG CUSIP 36207JZL0 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 134 442 570	448 14	0 00	0 00	448 14	Income sold this period
GNMA POOL # 438917 SER 2028 6 DUE 08 15 2028 REG CUSIP 36207QSE8 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 362 400 060	1,208 00	0 00	0 00	1 208 00	Income sold this period
GNMA POOL # 458915 SER 2028 6 DUE 08 15-2028 REG CUSIP 36208RYL2 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 397 348 960	1 324 50	0 00	0 00	1 324 50	Income sold this period
GNMA POOL # 459252 SER 2028 7 5 DUE 02-15 2028 REG CUSIP 36208SEZ1 Trade date 20 SEP 02 / Settlement date 23 OCT 02	7 5000 2 319 936 030	10 633 04	0 00	0 00	10 633 04	Income sold this period
GNMA POOL # 461671 SER 2028 6 DUE 08-15-2028 REG CUSIP 36208U2C0 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 370 421 760	1 234 74	0 00	0 00	1 234 74	Income sold this period
GNMA POOL # 463814 SER 2028 6 DUE 04 15 2028 REG CUSIP 36208XGX3 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 37 492 460	124 97	0 00	0 00	124 97	Income sold this period
GNMA POOL # 465525 SER 2028 6 DUE 04 15-2028 REG CUSIP 36209AD64 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 535 519 220	1,785 07	0 00	0 00	1 785 07	Income sold this period
GNMA POOL # 472053 SER 2028 6 DUE 07 15-2028 REG CUSIP 36209HMA0 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 104 172 270	347 24	0 00	0 00	347 24	Income sold this period
GNMA POOL # 473989 SER 2028 6 DUE 07-15 2028 REG CUSIP 36209KRJ9 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 847 457 200	2 158 19	0 00	0 00	2 158 19	Income sold this period
GNMA POOL # 474663 SER 2028 6 DUE 08 15 2028 REG CUSIP 36209LJG2 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 51 724 180	172 41	0 00	0 00	172 41	Income sold this period
GNMA POOL # 476308 SER 2028 6 DUE 05-15-2028 REG CUSIP 36209NDM1 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 505 912 020	1 686 37	0 00	0 00	1 686 37	Income sold this period
GNMA POOL # 478052 SER 2028 6 DUE 05 15-2028 REG CUSIP 36209QBV6 Trade date 26 JUL 02 / Settlement date 21 AUG 02	6 0000 25 769 170	85 90	0 00	0 00	85 90	Income sold this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
GNMA POOL # 480389 SER 2028 8 DUE 07-15-2028 REG CUSIP 38209SUY5 Trade date 28 JUL 02 / Settlement date 21 AUG 02	8 0000 328 274 580	1,094 25	0 00	0 00	1,094 25	Income sold this period
GNMA POOL # 513034 SER 2029 7 DUE 08-15-2028 REG CUSIP 38211G4T7 Trade date 18 SEP 02 / Settlement date 23 SEP 02	7 0000 1 780 229 830	7,658 21	0 00	0 00	7 658 21	Income sold this period
GNMA POOL # 530087 SER 2030 8 DUE 07-15-2030 REG CUSIP 38212CZ87 Trade date 23 AUG 02 / Settlement date 23 SEP 02	8 0000 758 850 590	3,709 94	0 00	0 00	3,709 94	Income sold this period
GNMA POOL # 552330 SER 2032 8 5 DUE 01-15-2032 REG CUSIP 38213EST4 Trade date 23 SEP 02 / Settlement date 23 OCT 02	8 5000 86,435 620	343 34	0 00	0 00	343 34	Income sold this period
GNMA POOL # 554700 SER 2031 8 5 DUE 03 15-2031 REG CUSIP 38213HGH8 Trade date 28 SEP 02 / Settlement date 23 OCT 02	8 5000 1,333,886 320	5 298 89	0 00	0 00	5,298 89	Income sold this period
GNMA POOL # 780537 8 DUE 08 15-2028 REG CUSIP 38225AS27 Trade date 05 AUG 02 / Settlement date 21 AUG 02	8 0000 2,830,391 720	8,767 97	0 00	0 00	8 787 97	Income sold this period
GNMA POOL # 780770 8 DUE 04-15-2028 REG CUSIP 38225A2B5 Trade date 05 AUG 02 / Settlement date 21 AUG 02	8 0000 3,997 401 180	13,324 87	0 00	0 00	13 324 87	Income sold this period
GNMA TBA POOL 8 5 TBA CUSIP 01N082884 Trade date 10 JUN 02 / Settlement date 20 JUN 02	8 5000 1 485 000 000	5,025 78	0 00	0 00	5 025 78	Income sold this period
GNMAII POOL # 0003152 SER 2031 7 5 DUE 10-20 2031 REG CUSIP 38202DQD8 Trade date 23 SEP 02 / Settlement date 23 OCT 02	7 5000 1 688 253 040	7 737 83	0 00	0 00	7,737 83	Income sold this period
Total government mortgage backed securities		144,811 66 290,394 30 2,368,890 31 0 00 0 00 0 00 - 641,910 78 534,745 90 2,407,308 07	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	144,811 66 290,394 30 2,368,890 31 0 00 0 00 0 00 - 641,910 78 534,745 90 2,407,308 07	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Commercial mortgage-backed						
United States - USD						
CMO COMM 2000 C1 COML MTG PASSTHRU CTF CL A 2 DUE 12-31-2010 BEO CUSIP 20046PAB4 Ex date 01 OCT 01 / Pay date 15 OCT 01	7 4160 645 000 000	3 986 10	0 00	0 00	3 986 10	Receivable last period
CMO DLJ COML MTG CORP SER 1999 CG3 CL A 1B 7 34 DUE 10-10-2032 BEO CUSIP 23322BGB8 Ex date 01 DEC 01 / Pay date 10 DEC 01	7 3400 700 000 000	4 281 68	0 00	0 00	4 281 66	Receivable last period
CMO LB COML CONDUIT MTG TR SER 1999-C1 CL A1 6 41 DUE 06-15 2031 BEO CUSIP 501773CR4 Ex date 01 DEC 99 / Pay date 15 DEC 99	6 4100 18 580 440	99 25	0 00	0 00	99 25	Receivable last period
CMO PAINWEBBER MTG ACCEP CORP V SER 1999 C1 CL A 2 6 82 DUE 08 15 2032 BEO CUSIP 69574EAN0	6 8200 730 000 000	4 148 83	0 00	0 00	4 148 83	Receivable last period
MORGAN ST CAP I INC SER 1998 XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06 01-2030 BEO CUSIP 61745MGJ6 Ex date 01 MAR 00 / Pay date 03 MAR 00	6 4800 650 000 000	3 510 00	0 00	0 00	3 510 00	Receivable last period
CMO BEAR STEARNS COML MTG SECS PASSTHRU CTF 2000 WF2 CL A 1 7 11 09 15-09 BEO CUSIP 07383FEG9	7 1100 1,471 850 040	8 720 71	0 00	0 00	8 720 71	Receivable this period
CMO BEAR STEARNS COML MTG SECS PASSTHRU CTF 2000 WF2 CL A-1 7 11 09 15 09 BEO CUSIP 07383FEG9 Ex date 16 SEP 02 / Pay date 16 SEP 02	7 1100 828,070 420	4 906 32	0 00	0 00	4 906 32	Received this period
CMO BEAR STEARNS COML MTG SECS PASSTHRU CTF 2000 WF2 CL A 1 7 11 09-15 09 BEO CUSIP 07383FEG9 Ex date 15 OCT 02 / Pay date 15 OCT 02	7 1100 1 495 896 900	4 884 12	0 00	0 00	4 884 12	Received this period
CMO BEAR STEARNS COML MTG SECS PASSTHRU CTF 2000-WF2 CL A 1 7 11 09-15 09 BEO CUSIP 07383FEG9 Ex date 15 NOV 02 / Pay date 15 NOV 02	7 1100 1 487,429 480	8,813 01	0 00	0 00	8 813 01	Received this period
CMO BEAR STEARNS COML MTG SECS PASSTHRU CTF 2000 WF2 CL A 1 7 11 09 15 09 BEO CUSIP 07383FEG9 Ex date 16 DEC 02 / Pay date 16 DEC 02	7 1100 1 480 523 360	8 772 09	0 00	0 00	8 772 09	Received this period
CMO COMM 2000-C1 COML MTG PASSTHRU CTF CL A 2 DUE 12-31 2010 BEO CUSIP 20046PAB4 Ex date 15 JAN 02 / Pay date 18 JAN 02	7 4160 645 000 000	3 986 10	0 00	0 00	3 986 10	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number: 2602473
 Account Name: FREEDOM FORUM INC. - FERS-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed Income

CMO COMM 2000-C1 COML MTG PASSTRU CTF	CL A-2 DUE 12-31-2010 BEC	7 4160	3,988 10	0 00	0 00	3 988 10	Received this period
CUSIP 20046PAB4 Ex date 15 MAR 02 / Pay date 15 MAR 02							
CMO COMM 2000-C1 COML MTG PASSTRU CTF	CL A 2 DUE 12-31-2010 BEC	7 4160	3,988 10	0 00	0 00	3 988 10	Received this period
CUSIP 20046PAB4 Ex date 15 APR 02 / Pay date 15 APR 02							
CMO COMM 2000-C1 COML MTG PASSTRU CTF	CL A 2 DUE 12-31-2010 BEC	7 4160	3,988 10	0 00	0 00	3 988 10	Received this period
CUSIP 20046PAB4 Ex date 15 MAY 02 / Pay date 15 MAY 02							
CMO COMM 2000-C1 COML MTG PASSTRU CTF	CL A-2 DUE 12-31-2010 BEC	7 4160	3,988 10	0 00	0 00	3 988 10	Received this period
CUSIP 20046PAB4 Ex date 15 FEB 02 / Pay date 15 FEB 02							
CMO DLJ COML MTG CORP SER 1999-CG3 CL	A-1B 7 34 DUE 10-10-2032 BEC	7 3400	4 281 87	0 00	0 00	4 281 87	Received this period
CUSIP 23322BGB8 Ex date 10 JAN 02 / Pay date 10 JAN 02							
CMO LB COML CONDUIT MTG TR 1988 C4 MTG	PASSTRU CTF CL A 1-B 8 21 10-15-08 BEC	8 2100	4,857 50	0 00	0 00	4 857 50	Received this period
CUSIP 501773CA1 Ex date 15 APR 02 / Pay date 15 APR 02							
CMO LB COML CONDUIT MTG TR 1999-C1 MTG	PASSTRU CTF CL A-2 8 78 DUE 08-15 2031	8 7800	5 650 00	0 00	0 00	5 650 00	Received this period
CUSIP 501773CS2 Ex date 15 MAY 02 / Pay date 15 MAY 02							
CMO MORGAN STANLEY CAP I INC 8 17 DUE	10-03-2034 BEC	8 1700	2 879 33	0 00	0 00	2 879 33	Received this period
CUSIP 61745MJF1 Ex date 03 MAR 02 / Pay date 07 MAR 02							
CMO MORGAN STANLEY CAP I INC 8 17 DUE	10-03-2034 BEC	8 1700	2 879 33	0 00	0 00	2 879 33	Received this period
CUSIP 61745MJF1 Ex date 03 APR 02 / Pay date 04 APR 02							
CMO MORGAN STANLEY CAP I INC 8 17 DUE	10-03-2034 BEC	8 1700	2 879 33	0 00	0 00	2 879 33	Received this period
CUSIP 61745MJF1 Ex date 03 FEB 02 / Pay date 05 FEB 02							
CMO MORGAN STANLEY CAP I INC 8 17 DUE	10-03-2034 BEC	8 1700	2 879 33	0 00	0 00	2 879 33	Received this period
CUSIP 61745MJF1 Ex date 03 JUN 02 / Pay date 03 JUN 02							
CMO MORGAN STANLEY CAP I INC 8 17 DUE	10-03-2034 BEC	8 1700	2 879 33	0 00	0 00	2 879 33	Received this period
CUSIP 61745MJF1 Ex date 03 MAY 02 / Pay date 03 MAY 02							

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

1 JAN 02 - 31 DEC 02

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
CMO PAINWEBBER MTG ACCEP CORP V SER 1999 C1 CL A-2 6 82 DUE 06 15 2032 BEO CUSIP 69574EAN0 Ex date 15 JAN 02 / Pay date 15 JAN 02	6 8200 0 0000	4 148 83	0 00	0 00	4 148 83	Received this period
MORGAN ST CAP I INC SER 1998 XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06 01 2030 BEO CUSIP 61745MGJ6 Ex date 05 AUG 02 / Pay date 05 AUG 02	6 4800 650 000 000	3 510 00	0 00	0 00	3,510 00	Received this period
MORGAN ST CAP I INC SER 1998 XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06 01-2030 BEO CUSIP 61745MGJ6 Ex date 11 JUL 02 / Pay date 11 JUL 02	6 4800 650 000 000	3 510 00	0 00	0 00	3 510 00	Received this period
MORGAN ST CAP I INC SER 1998-XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06-01 2030 BEO CUSIP 61745MGJ6 Ex date 03 JAN 02 / Pay date 04 JAN 02	6 4800 850,000 000	3 510 00	0 00	0 00	3 510 00	Received this period
MORGAN ST CAP I INC SER 1998 XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06-01 2030 BEO CUSIP 61745MGJ6 Ex date 03 FEB 02 / Pay date 05 FEB 02	6 4800 650 000 000	3 510 00	0 00	0 00	3 510 00	Received this period
MORGAN ST CAP I INC SER 1998-XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06 01 2030 BEO CUSIP 61745MGJ6 Ex date 03 MAR 02 / Pay date 05 MAR 02	6 4800 650 000 000	3 510 00	0 00	0 00	3 510 00	Received this period
MORGAN ST CAP I INC SER 1998-XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06 01-2030 BEO CUSIP 61745MGJ6 Ex date 03 MAY 02 / Pay date 03 MAY 02	6 4800 650,000 000	3 510 00	0 00	0 00	3 510 00	Received this period
MORGAN ST CAP I INC SER 1998-XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06 01 2030 BEO CUSIP-61745MGJ6 Ex date -03-APR 02 / Pay date -03 APR 02	6 4800 650,000 000	3 510 00	0 00	0 00	3 510 00	Received this period
MORGAN ST CAP I INC SER 1998 XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06 01 2030 BEO CUSIP 61745MGJ6 Ex date 03 JUN 02 / Pay date 05 JUN 02	6 4800 650 000 000	3,510 00	0 00	0 00	3 510 00	Received this period
CMO BEAR STEARNS COML MTG SECS PASSTHRU CTF 2000-WF2 CL A-1 7 11 09-15-09 BEO CUSIP 07383FEG9 Trade date 30 SEP 02 / Settlement date 16 OCT 02	7 1100 667 825 480	263 79	0 00	0 00	263 79	Income purchased this period
CMO LB COML CONDUIT MTG TR SER 1999 C1 CL A1 6 41 DUE 06 15 2031 BEO CUSIP 501773CR4 Trade date 21 FEB 01 / Settlement date 07 AUG 02	6 4100 - 265 000 000	1 096 91	0 00	0 00	1 096 91	Income purchased this period
CMO LB COML CONDUIT MTG TR SER 1999-C1 CL A1 6 41 DUE 06 15 2031 BEO CUSIP 501773CR4 Trade date 21 FEB 01 / Settlement date 07 AUG 02	6 4100 246 419 500	- 1 096 91	0 00	0 00	1 096 91	Income purchased this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
CMO LB COML CONDUIT MTG TR 1998-C4 MTG PASSTHRU CTF CL A-1-B 0 21 10-15-08 BEO CUSIP 501773CA1 Trade date 14 MAR 02 / Settlement date 18 MAR 02	6 2100 900,000 000	- 2 794 50	0 00	0 00	- 2,794 50	Income purchased this period
CMO LB COML CONDUIT MTG TR 1999 C1 MTG PASSTHRU CTF CL A-2 6 78 DUE 06-15-2031 CUSIP 501773CS2 Trade date 07 MAR 02 / Settlement date 12 MAR 02	6 7800 545 000 000	- 1 129 08	0 00	0 00	- 1 129 08	Income purchased this period
CMO LB COML CONDUIT MTG TR 1999-C1 MTG PASSTHRU CTF CL A-2 6 78 DUE 08 15 2031 CUSIP 501773CS2 Trade date 12 APR 02 / Settlement date 17 APR 02	6 7800 1 000,000 000	- 3,013 33	0 00	0 00	- 3 013 33	Income purchased this period
CMO LB COML CONDUIT MTG TR 1999-C1 MTG PASSTHRU CTF CL A-2 6 78 DUE 06-15-2031 CUSIP 501773CS2 Trade date 08 MAR 02 / Settlement date 13 MAR 02	6 7800 405,000 000	- 915 30	0 00	0 00	- 915 30	Income purchased this period
CMO MORGAN STANLEY CAP I INC 6 17 DUE 10-03-2034 BEO CUSIP 61745MJF1 Trade date 18 JAN 02 / Settlement date 22 JAN 02	6 1700 560 000 000	- 2 015 53	0 00	0 00	- 2 015 53	Income purchased this period
CMO COMM 2000 C1 COML MTG PASSTHRU CTF CL A-2 DUE 12-31 2010 BEO CUSIP 20046PAB4 Trade date 15 MAY 02 / Settlement date 20 MAY 02	7 4160 845 000 000	2 524 53	0 00	0 00	2 524 53	Income sold this period
CMO DLJ COML MTG CORP SER 1999-CG3 CL A-1B 7 34 DUE 10-10-2032 BEO CUSIP 23322BGB8 Trade date 11 JAN 02 / Settlement date 16 JAN 02	7 3400 700,000 000	2,140 83	0 00	0 00	2,140 83	Income sold this period
CMO LB COML CONDUIT MTG TR 1998-C4 MTG PASSTHRU CTF CL A-1-B 0 21 10 15-08 BEO CUSIP 501773CA1 Trade date 04 APR 02 / Settlement date 09 APR 02	6 2100 900 000 000	1,242 00	0 00	0 00	1 242 00	Income sold this period
CMO LB COML CONDUIT MTG TR 1999-C1 MTG PASSTHRU CTF CL A-2 6 78 DUE 06-15-2031 CUSIP 501773CS2 Trade date 20 MAR 02 / Settlement date 25 MAR 02	6 7800 950,000 000	4 294 00	0 00	0 00	4 294 00	Income sold this period
CMO LB COML CONDUIT MTG TR 1999-C1 MTG PASSTHRU CTF CL A-2 6 78 DUE 06-15 2031 CUSIP 501773CS2 Trade date 20 MAY 02 / Settlement date 23 MAY 02	6 7800 500 000 000	2,071 67	0 00	0 00	2,071 67	Income sold this period
CMO LB COML CONDUIT MTG TR 1999-C1 MTG PASSTHRU CTF CL A-2 6 78 DUE 06-15-2031 CUSIP 501773CS2 Trade date 01 MAY 02 / Settlement date 08 MAY 02	6 7800 500 000 000	470 83	0 00	0 00	470 83	Income sold this period
CMO MORGAN STANLEY CAP I INC 6 17 DUE 10 03 2034 BEO CUSIP 61745MJF1 Trade date 11 JUN 02 / Settlement date 14 JUN 02	6 1700 560,000 000	1 247 71	0 00	0 00	1 247 71	Income sold this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
CMO PAINWEBBER MTG ACCEP CORP V SER 1999 C1 CL A-2 6 82 DUE 06 15-2032 BEO CUSIP 69574EAN0 Trade date 04 JAN 02 / Settlement date 09 JAN 02	8 8200 730,000 000	1 108 38	0 00	0 00	1 106 36	Income sold this period
MORGAN ST CAP I INC SER 1998-XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06-01-2030 BEO CUSIP 61745MGJ6 Trade date 23 AUG 02 / Settlement date 28 AUG 02	6 4800 650 000 000	3 159 00	0 00	0 00	3 159 00	Income sold this period
Total commercial mortgage-backed		16,025 84 8,720 71 108,520 71 0 00 0 00 0 00 - 10,131 51 18,256 93 109,341 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	16,025 84 8,720 71 108,520 71 0 00 0 00 0 00 - 10,131 51 18 256 93 109 341 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Asset backed securities						
United States - USD						
CWABS INC AST BKD SER 2000-4 CL AF 5 7 81 DUE 11-25 2031 BEO CUSIP 126671JU1	7 8100 500,000 000	3 254 18	0 00	0 00	3 254 16	Receivable last period
FED EXPRESS CORP SER 1998 1A 6 72 PASSTHRU CTF DUE 01 15-2022 CUSIP 31331FAX9 Ex date 15 JUL 01 / Pay date 15 JUL 01	6 7200 594,526 850	18 422 40	0 00	0 00	18 422 40	Receivable last period
RESDNLT AST MTG PRODS INC 2001-RZ4 MTG PASSCTF CL-A-2-3-76 02-25-2023 BEO CUSIP 760985FG1	3 7600 775 000 000	485 66	0 00	0 00	485 66	Receivable last period
AMERN EXPRESS CR A/C MASTER TR 02-15 2009 BEO CUSIP 02582JBS8	1 5400 1 450 000 000	892 43	0 00	0 00	892 43	Receivable this period
CWABS INC AST BKD SER 2000 4 CL AF 5 7 81 DUE 11-25-2031 BEO CUSIP 126671JU1	7 8100 500 000 000	3 254 18	0 00	0 00	3 254 16	Receivable this period
FED EXPRESS CORP SER 1998 1A 6 72 PASSTHRU CTF DUE 01-15-2022 CUSIP 31331FAX9 Ex date 15 JAN 03 / Pay date 15 JAN 03	6 7200 575 215 000	17 823 99	0 00	0 00	17,823 99	Receivable this period

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

FNMA SER 2002-15 CL 1A 05-25 2032 BE0	2 0000	649 118 870	0 00	0 00	218 37	Receivable this period
CUSIP 31392CXYS						
FORD CR AUTO OWNER TR FORD CR AUTO TR	1 5400	690 000 000	0 00	0 00	472 28	Receivable this period
FORDO 02 A3B 01 15-2008 BE0						
CUSIP 34527RGY3						
FORD CR FLOORPLAN MASTER OWNER TR	1 5100	1 500 000 000	0 00	0 00	1 008 68	Receivable this period
2001-INT CL A FLTG RATE 07-17-2008 BE0						
CUSIP 34528PAA4 Ex date 15 JAN 03 / Pay date 15 JAN 03						
MBA CR CARD MASTER NT TR 2001-3 NT CL	6 5500	700 000 000	0 00	0 00	2 037 77	Receivable this period
CUSIP 55264TAF8						
MBA MASTER CR CARD TR II SER 1899-J 7	7 0000	713 000 000	0 00	0 00	2 218 22	Receivable this period
DUE 02-15-2012 BE0						
CUSIP 55262TEU3 Ex date 15 JAN 03 / Pay date 15 JAN 03						
MBA MASTER CR CARD TR II 1898-J A 5 25	5 2500	480 000 000	0 00	0 00	1 119 99	Receivable this period
DUE 02-15-2008 BE0						
CUSIP 55262TD77 Ex date 15 JAN 03 / Pay date 15 JAN 03						
RESDNTL AST MTG PRODS INC 2002 RS3 AST	5 5720	1 500 000 000	0 00	0 00	8 864 89	Receivable this period
BKD PASTHRU CL A-1 5 572 8-25-32 BE0						
CUSIP 760985LV1						
IST USA CR CARD MASTER TR AST BKD CTF	1 5100	1 450 000 000	0 00	0 00	729 82	Receivable this period
2001-2 CL A FLTG 11 20-2008 BE0						
CUSIP 337435EE7 Ex date 18 JAN 03 / Pay date 18 JAN 03						
AMERN EXPRESS CR A/C MASTER TR	1 8225	1 450 000 000	0 00	0 00	2 269 68	Receivable this period
02-15-2009 BE0						
CUSIP 02582JBS8 Ex date 15 OCT 02 / Pay date 15 OCT 02						
AMERN EXPRESS CR A/C MASTER TR	1 5400	1 450 000 000	0 00	0 00	1 874 47	Receivable this period
02-15 2009 BE0						
CUSIP 02582JBS8 Ex date 18 DEC 02 / Pay date 18 DEC 02						
AMERN EXPRESS CR A/C MASTER TR	1 9431	1 450 000 000	0 00	0 00	2 448 89	Receivable this period
02-15 2009 BE0						
CUSIP 02582JBS8 Ex date 18 SEP 02 / Pay date 18 SEP 02						
AMERN EXPRESS CR A/C MASTER TR	1 5013	1 450 000 000	0 00	0 00	2 400 45	Receivable this period
02-15-2009 BE0						
CUSIP 02582JBS8 Ex date 15 NOV 02 / Pay date 15 NOV 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
CWABS INC AST BKD SER 2000 4 CL AF 5 7 81 DUE 11 25-2031 BEO CUSIP 126671JU1 Ex date 25 MAY 02 / Pay date 28 MAY 02	7 8100 500 000 000	3 254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000-4 CL AF-5 7 81 DUE 11 25-2031 BEO CUSIP 126671JU1 Ex date 25 MAR 02 / Pay date 25 MAR 02	7 8100 500,000 000	3,254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000 4 CL AF-5 7 81 DUE 11 25 2031 BEO CUSIP 126671JU1 Ex date 25 SEP 02 / Pay date 25 SEP 02	7 8100 500,000 000	3 254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000 4 CL AF 5 7 81 DUE 11-25 2031 BEO CUSIP 126671JU1 Ex date 26 DEC 02 / Pay date 26 DEC 02	7 8100 500 000 000	3 254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000-4 CL AF 5 7 81 DUE 11 25-2031 BEO CUSIP 126671JU1 Ex date 26 AUG 02 / Pay date 26 AUG 02	7 8100 500 000 000	3 254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000-4 CL AF-5 7 81 DUE 11-25 2031 BEO CUSIP 126671JU1 Ex date 25 NOV 02 / Pay date 25 NOV 02	7 8100 500 000 000	3 254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000 4 CL AF 5 7 81 DUE 11 25-2031 BEO CUSIP 126671JU1 Ex date 25 FEB 02 / Pay date 25 FEB 02	7 8100 500 000 000	3 254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000-4 CL AF-5 7 81 DUE 11-25-2031 BEO CUSIP 126671JU1 Ex date 25 JUN 02 / Pay date 25 JUN 02	7 8100 500,000 000	3 254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000 4 CL AF-5 7 81 DUE 11 25 2031 BEO CUSIP 126671JU1 Ex date 25 JAN 02 / Pay date 25 JAN 02	7 8100 500,000 000	3 254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000 4 CL AF-5 7 81 DUE 11 25 2031 BEO CUSIP 126671JU1 Ex date 25 APR 02 / Pay date 25 APR 02	7 8100 500,000 000	3 254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000 4 CL AF-5 7 81 DUE 11 25-2031 BEO CUSIP 126671JU1 Ex date 25 OCT 02 / Pay date 25 OCT 02	7 8100 500 000 000	3,254 17	0 00	0 00	3 254 17	Received this period
CWABS INC AST BKD SER 2000 4 CL AF 5 7 81 DUE 11 25 2031 BEO CUSIP 126671JU1 Ex date 25 JUL 02 / Pay date 25 JUL 02	7 8100 500 000 000	3 254 17	0 00	0 00	3 254 17	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC.-TATTERS-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

FED EXPRESS CORP SER 1898 1A B 72	6 7200	18 528 07	0 00	0 00	18 528 07	Received this period
PASSTRU CTF DUE 01-15-2022						
CUSIP 31331FAX8 Ex date 15 JAN 02 / Pay date 15 JAN 02						
FED EXPRESS CORP SER 1898 1A B 72	6 7200	18 876 10	0 00	0 00	18 876 10	Received this period
PASSTRU CTF DUE 01-15-2022						
CUSIP 31331FAX8 Ex date 15 JAN 02 / Pay date 15 JAN 02						
FNMA SER 2002-T5 CL 1A 05-25-2032 BEO	2 0000	1 109 67	0 00	0 00	1 109 67	Received this period
CUSIP 31392CXV5 Ex date 25 OCT 02 / Pay date 25 OCT 02						
FNMA SER 2002-T5 CL 1A 05-25-2032 BEO	2 0000	857 40	0 00	0 00	857 40	Received this period
CUSIP 31392CXV5 Ex date 28 DEC 02 / Pay date 28 DEC 02						
FNMA SER 2002-T5 CL 1A 05-25-2032 BEO	2 0000	1,227 54	0 00	0 00	1,227 54	Received this period
CUSIP 31392CXV5 Ex date 28 AUG 02 / Pay date 28 AUG 02						
FNMA SER 2002-T5 CL 1A 05-25-2032 BEO	2 0000	1 123 45	0 00	0 00	1 123 45	Received this period
CUSIP 31392CXV5 Ex date 25 SEP 02 / Pay date 25 SEP 02						
FNMA SER 2002-T5 CL 1A 05-25-2032 BEO	2 0000	1 138 73	0 00	0 00	1 138 73	Received this period
CUSIP 31392CXV5 Ex date 25 NOV 02 / Pay date 25 NOV 02						
FORD CR AUTO OWNER TR FORD CR AUTO TR	1 9225	1,080 06	0 00	0 00	1,080 06	Received this period
FORDO 02-A3B 01-15-2008 BEO						
CUSIP 34527RGY3 Ex date 15 OCT 02 / Pay date 15 OCT 02						
FORD CR AUTO OWNER TR FORD CR AUTO TR	1 9431	1 165 33	0 00	0 00	1 165 33	Received this period
FORDO 02 A3B 01 15 2008 BEO						
CUSIP 34527RGY3 Ex date 16 SEP 02 / Pay date 16 SEP 02						
FORD CR AUTO OWNER TR FORD CR AUTO TR	1 8000	1 183 82	0 00	0 00	1 183 82	Received this period
FORDO 02-A3B 01 15-2008 BEO						
CUSIP 34527RGY3 Ex date 15 AUG 02 / Pay date 15 AUG 02						
FORD CR AUTO OWNER TR FORD CR AUTO TR	1 5013	1 142 28	0 00	0 00	1,142 28	Received this period
FORDO 02-A3B 01 15-2008 BEO						
CUSIP 34527RGY3 Ex date 15 NOV 02 / Pay date 15 NOV 02						
FORD CR AUTO OWNER TR FORD CR AUTO TR	1 5400	891 99	0 00	0 00	891 99	Received this period
FORDO 02-A3B 01-15-2008 BEO						
CUSIP 34527RGY3 Ex date 16 DEC 02 / Pay date 16 DEC 02						

The Northern Trust Company

Generated by The Northern Trust Company from reviewed periodic data on 27 Jan 03

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name *FREEDOM FORUM INC--TATERS-SL

Income & Expense Detail - Base Currency

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Fixed Income

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
FORD CR FLOORPLAN MASTER OWNER TR	2001 INT CL A FLTG RATE 07 17 2006 BEO	5.100	1,900.37	2,444.48	0.00	0.00	2,444.48	Received this period
CUSIP 34528PA4 Ex date 16 DEC 02 / Pay date 16 DEC 02								
FORD CR FLOORPLAN MASTER OWNER TR	2001-INT CL A FLTG RATE 07 17 2006 BEO	4.713	2,444.48	2,444.48	0.00	0.00	2,444.48	Received this period
CUSIP 34528PA4 Ex date 15 NOV 02 / Pay date 15 NOV 02								
FORD CR FLOORPLAN MASTER OWNER TR	2001-INT CL A FLTG RATE 07-17 2006 BEO	1.8925	2,311.70	2,311.70	0.00	0.00	2,311.70	Received this period
CUSIP 34528PA4 Ex date 15 OCT 02 / Pay date 15 OCT 02								
FORD CR FLOORPLAN MASTER OWNER TR	2001 INT CL A FLTG RATE 07 17 2006 BEO	1.9131	2,493.33	2,493.33	0.00	0.00	2,493.33	Received this period
CUSIP 34528PA4 Ex date 16 SEP 02 / Pay date 16 SEP 02								
MBNA CR CARD MASTER NT TR 2001-3 NT CL	C6 55 DUE 12 15-2008 BEO	6.5500	3,820.83	3,820.83	0.00	0.00	3,820.83	Received this period
CUSIP 55284TAF8 Ex date 16 DEC 02 / Pay date 16 DEC 02								
MBNA CR CARD MASTER NT TR 2001-3 NT CL	C6 55 DUE 12 15-2008 BEO	6.5500	3,820.83	3,820.83	0.00	0.00	3,820.83	Received this period
CUSIP 55284TAF8 Ex date 15 NOV 02 / Pay date 15 NOV 02								
MBNA CR CARD MASTER NT TR 2002-4 NT CL	AFLTG RATE 08 17-2009 BEO	1.8900	1,174.66	1,174.66	0.00	0.00	1,174.66	Received this period
CUSIP 55284TAF8 Ex date 15 AUG 02 / Pay date 15 AUG 02								
MBNA CR CARD MASTER NT TR 2002-4 NT CL	AFLTG RATE 08 17 2009 BEO	1.9331	1,176.00	1,176.00	0.00	0.00	1,176.00	Received this period
CUSIP 55284TAF8 Ex date 16 SEP 02 / Pay date 16 SEP 02								
MBNA CR CARD MASTER NT TR 2002-4 NT CL	AFLTG RATE 08-17-2009 BEO	1.4913	1,151.30	1,151.30	0.00	0.00	1,151.30	Received this period
CUSIP 55284TAF8 Ex date 15 NOV 02 / Pay date 15 NOV 02								
MBNA CR CARD MASTER NT TR 2002 4 NT CL	AFLTG RATE 08 17 2009 BEO	1.9125	1,090.07	1,090.07	0.00	0.00	1,090.07	Received this period
CUSIP 55284TAF8 Ex date 15 OCT 02 / Pay date 15 OCT 02								
MBNA MASTER CR CARD TR II SER 1999 J 7	DUE 02 15 2012 BEO	7.0000	4,054.17	4,054.17	0.00	0.00	4,054.17	Received this period
CUSIP 55262TEU3 Ex date 15 JUL 02 / Pay date 15 JUL 02								
MBNA MASTER CR CARD TR II SER 1999 J 7	DUE 02 15-2012 BEO	7.0000	4,054.17	4,054.17	0.00	0.00	4,054.17	Received this period
CUSIP 55262TEU3 Ex date 15 JUN 02 / Pay date 17 JUN 02								

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Income

Fixed income

MBNA MASTER CR CARD TR II SER 1989-J 7	DUE 02-15-2012 BEO	7 0000	695 000 000	4,054 17	0 00	0 00	4 054 17	Received this period
CUSIP 55262TEU3 Ex date 18 SEP 02 / Pay date 18 SEP 02								
MBNA MASTER CR CARD TR II SER 1989-J 7	DUE 02-15-2012 BEO	7 0000	695 000 000	4,054 17	0 00	0 00	4 054 17	Received this period
CUSIP 55262TEU3 Ex date 15 AUG 02 / Pay date 15 AUG 02								
MBNA MASTER CR CARD TR II SER 1989-J 7	DUE 02-15-2012 BEO	7 0000	695 000 000	4,159 17	0 00	0 00	4,159 17	Received this period
CUSIP 55262TEU3 Ex date 18 DEC 02 / Pay date 18 DEC 02								
MBNA MASTER CR CARD TR II SER 1989-J 7	DUE 02-15-2012 BEO	7 0000	713 000 000	4,159 17	0 00	0 00	4,159 17	Received this period
CUSIP 55262TEU3 Ex date 15 NOV 02 / Pay date 15 NOV 02								
MBNA MASTER CR CARD TR II SER 1989-J 7	DUE 02-15-2012 BEO	7 0000	695 000 000	4,054 17	0 00	0 00	4,054 17	Received this period
CUSIP 55262TD17 Ex date 15 OCT 02 / Pay date 15 OCT 02								
MBNA MASTER CR CARD TR II SER 1989-J 7	DUE 02-15-2012 BEO	7 0000	695 000 000	4 054 17	0 00	0 00	4 054 17	Received this period
CUSIP 55262TEU3 Ex date 15 MAY 02 / Pay date 15 MAY 02								
MBNA MASTER CR CARD TR II SER 1989-J 7	DUE 02-15-2012 BEO	7 0000	695 000 000	2,100 00	0 00	0 00	2,100 00	Received this period
CUSIP 55262TD17 Ex date 15 OCT 02 / Pay date 15 OCT 02								
MBNA MASTER CR CARD TR II SER 1989-J A 5 25	DUE 02-15-2006 BEO	5 2500	480 000 000	2,100 00	0 00	0 00	2,100 00	Received this period
CUSIP 55262TD17 Ex date 15 OCT 02 / Pay date 15 OCT 02								
MBNA MASTER CR CARD TR II SER 1989-J A 5 25	DUE 02-15-2006 BEO	5 2500	480 000 000	2,100 00	0 00	0 00	2,100 00	Received this period
CUSIP 55262TD17 Ex date 15 MAR 02 / Pay date 15 MAR 02								
MBNA MASTER CR CARD TR II SER 1989-J A 5 25	DUE 02-15-2006 BEO	5 2500	480 000 000	2,100 00	0 00	0 00	2,100 00	Received this period
CUSIP 55262TD17 Ex date 15 JUN 02 / Pay date 17 JUN 02								
MBNA MASTER CR CARD TR II SER 1989-J A 5 25	DUE 02-15-2006 BEO	5 2500	480 000 000	2 100 00	0 00	0 00	2 100 00	Received this period
CUSIP 55262TD17 Ex date 15 AUG 02 / Pay date 15 AUG 02								
MBNA MASTER CR CARD TR II SER 1989-J A 5 25	DUE 02-15-2006 BEO	5 2500	480 000 000	2,100 00	0 00	0 00	2,100 00	Received this period
CUSIP 55262TD17 Ex date 15 APR 02 / Pay date 15 APR 02								
MBNA MASTER CR CARD TR II SER 1989-J A 5 25	DUE 02-15-2006 BEO	5 2500	480 000 000	2,100 00	0 00	0 00	2,100 00	Received this period
CUSIP 55262TD17 Ex date 15 NOV 02 / Pay date 15 NOV 02								

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
MBNA MASTER CR CARD TR II 1998-J A 5 25 DUE 02 15 2008 BEO CUSIP 55262TDT7 Ex date 18 DEC 02 / Pay date 16 DEC 02	5 2500 480 000 000	2 100 00	0 00	0 00	2 100 00	Received this period
MBNA MASTER CR CARD TR II 1998-J A 5 25 DUE 02-15-2008 BEO CUSIP 55262TDT7 Ex date 15 JUL 02 / Pay date 15 JUL 02	5 2500 480 000 000	2,100 00	0 00	0 00	2 100 00	Received this period
MBNA MASTER CR CARD TR II 1998-J A 5 25 DUE 02 15 2008 BEO CUSIP 55262TDT7 Ex date 15 MAY 02 / Pay date 15 MAY 02	5 2500 480,000 000	2 100 00	0 00	0 00	2 100 00	Received this period
MBNA MASTER CR CARD TR II 1998 J A 5 25 DUE 02-15-2008 BEO CUSIP 55262TDT7 Ex date 16 SEP 02 / Pay date 16 SEP 02	5 2500 480 000 000	2 100 00	0 00	0 00	2 100 00	Received this period
PSE&G TRANSITION FDG LLC 2001-1 TRANSITION BD CL A-6 6 81 06-15 15 CUSIP 69361YAF0 Ex date 15 JUN 02 / Pay date 17 JUN 02	6 8100 680 000 000	11 237 00	0 00	0 00	11,237 00	Received this period
PSE&G TRANSITION FDG LLC 2001 1 TRANSITION BD CL A 6 6 81 06 15 15 CUSIP 69361YAF0 Ex date 18 SEP 02 / Pay date 16 SEP 02	6 8100 680 000 000	11 237 00	0 00	0 00	11 237 00	Received this period
RESNTL AST MTG PRODS INC 2001 RZ4 MTG PASSCTF CL A-2 3 76 02-25-2023 BEO CUSIP 760985FG1 Ex date 25 MAR 02 / Pay date 25 MAR 02	3 7600 775 000 000	2 427 65	0 00	0 00	2 427 65	Received this period
RESNTL AST MTG PRODS INC 2001 RZ4 MTG PASSCTF CL A-2 3 76 02-25 2023 BEO CUSIP 760985FG1 Ex date 25 FEB 02 / Pay date 25 FEB 02	3 7600 775,000 000	2 427 65	0 00	0 00	2 427 65	Received this period
RESNTL AST MTG PRODS INC 2001 RZ4 MTG PASSCTF CL A 2 3 76 02 25 2023 BEO CUSIP 760985FG1 Ex date 25 JAN 02 / Pay date 25 JAN 02	3 7600 775 000 000	2 427 68	0 00	0 00	2 427 68	Received this period
RESNTL AST MTG PRODS INC 2001 RZ4 MTG PASSCTF CL A-2 3 76 02-25-2023 BEO CUSIP 760985FG1 Ex date 25 APR 02 / Pay date 25 APR 02	3 7600 775 000 000	2 428 98	0 00	0 00	2 428 98	Received this period
RESNTL AST MTG PRODS INC 2002 RS3 AST BKD PASTHRU CL A 1-5 5 572 8 25 32 BEO CUSIP 760985LV1 Ex date 25 OCT 02 / Pay date 25 OCT 02	5 5720 1 500,000 000	6 965 00	0 00	0 00	6,965 00	Received this period
RESNTL AST MTG PRODS INC 2002 RS3 AST BKD PASTHRU CL A 1 5 5 572 8-25-32 BEO CUSIP 760985LV1 Ex date 28 DEC 02 / Pay date 26 DEC 02	5 5720 1 500 000 000	6,965 00	0 00	0 00	6,965 00	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
RESOINTL AST MTG PRODS INC 2002 RS3 AST BKD PASTHRU CL A-I-5 5 572 6 25-32 BEO CUSIP 760985LV1 Ex date 25 NOV 02 / Pay date 25 NOV 02	5 5720 1 500,000 000	8 865 00	0 00	0 00	8 865 00	Received this period
1ST USA CR CARD MASTER TR AST BKD CTF 2001-2 CL A FLTG 11 20-2006 BEO CUSIP 337435EE7 Ex date 19 SEP 02 / Pay date 19 SEP 02	1 9144 1 450 000 000	2 347 39	0 00	0 00	2 347 39	Received this period
1ST USA CR CARD MASTER TR AST BKD CTF 2001-2 CL A FLTG 11 20-2006 BEO CUSIP 337435EE7 Ex date 19 DEC 02 / Pay date 19 DEC 02	1 5100 1 450,000 000	1 788 33	0 00	0 00	1,788 33	Received this period
1ST USA CR CARD MASTER TR AST BKD CTF 2001-2 CL A FLTG 11-20-2006 BEO CUSIP 337435EE7 Ex date 19 NOV 02 / Pay date 19 NOV 02	1 4800 1,450 000 000	2,242 67	0 00	0 00	2 242 67	Received this period
1ST USA CR CARD MASTER TR AST BKD CTF 2001-2 CL A FLTG 11-20-2006 BEO CUSIP 337435EE7 Ex date 21 OCT 02 / Pay date 21 OCT 02	1 9200 1,450 000 000	2 467 42	0 00	0 00	2 467 42	Received this period
1ST USA CR CARD MASTER TR AST BKD CTF 2001-2 CL A FLTG 11-20-2006 BEO CUSIP 337435EE7 Ex date 19 AUG 02 / Pay date 19 AUG 02	1 8800 1,450,000 000	2 409 82	0 00	0 00	2 409 82	Received this period
AMERN EXPRESS CR A/C MASTER TR 02-15 2009 BEO CUSIP 02582JBS8 Trade date 27 AUG 02 / Settlement date 30 AUG 02	1 8000 1 450 000 000	- 1,147 82	0 00	0 00	- 1 147 82	Income purchased this period
CAP 1 MASTER TR SER 1999-3 AST BKD CTF CL A FLTG RATE 09-15-2009 REG CUSIP 14040KAX6 Trade date 15 MAY 02 / Settlement date 20 MAY 02	2 0900 690 000 000	- 199 28	0 00	0 00	- 199 28	Income purchased this period
FNMA SER 2002-T5 CL 1A 05-25 2032 BEO CUSIP 31392CXY5 Trade date 30 JUL 02 / Settlement date 02 AUG 02	2 0000 705 707 480	- 306 80	0 00	0 00	- 306 80	Income purchased this period
FORD CR AUTO OWNER TR FORD CR AUTO TR FORDO 02-A3B 01 15-2006 BEO CUSIP 34527RGY3 Trade date 01 AUG 02 / Settlement date 06 AUG 02	1 9588 690 000 000	- 825 96	0 00	0 00	- 825 96	Income purchased this period
MBNA CR CARD MASTER NT TR 2001-3 NT CL C8 55 DUE 12-15-2008 BEO CUSIP 55284TAF8 Trade date 04 NOV 02 / Settlement date 07 NOV 02	6 5500 700 000 000	- 2 801 94	0 00	0 00	- 2,801 94	Income purchased this period
MBNA CR CARD MASTER NT TR 2002-4 NT CL AFLTG RATE 08-17-2009 BEO CUSIP 55284TAU5 Trade date 06 AUG 02 / Settlement date 09 AUG 02	1 9488 700,000 000	- 947 33	0 00	0 00	- 947 33	Income purchased this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL Account number 2602473

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
MBNA MASTER CR CARD TR II SER 1999 J 7 DUE 02 15 2012 BEO CUSIP 55262TEU3 Trade date 11 OCT 02 / Settlement date 17 OCT 02	7 0000 18 000 000	- 7 00	0 00	0 00	7 00	Income purchased this period
MBNA MASTER CR CARD TR II SER 1999 J 7 DUE 02-15-2012 BEO CUSIP 55262TEU3 Trade date 01 MAY 02 / Settlement date 08 MAY 02	7 0000 695,000 000	2 837 92	0 00	0 00	- 2 837 92	Income purchased this period
MBNA MASTER CR CARD TR II 1998-J A 5 25 DUE 02 15 2008 BEO CUSIP 55262TDT7 Trade date 20 FEB 02 / Settlement date 25 FEB 02	5 2500 480 000 000	700 00	0 00	0 00	- 700 00	Income purchased this period
PSE&G TRANSITION FDG LLC 2001-1 TRANSITION BD CL A 6 6 61 06 15 15 CUSIP 69361YAF0 Trade date 23 MAY 02 / Settlement date 30 MAY 02	6 6100 680 000 000	- 9 239 31	0 00	0 00	9 239 31	Income purchased this period
RESNTL AST MTG PRODS INC 2002-RS3 AST BKD PASTHRU CL A 1 5 5 572 8 25 32 BEO CUSIP 760985LV1 Trade date 25 SEP 02 / Settlement date 30 SEP 02	5 5720 1 500 000 000	- 6 732 83	0 00	0 00	6 732 83	Income purchased this period
1ST USA CR CARD MASTER TR AST BKD CTF 2001 2 CL A FLTG 11 20 2008 BEO CUSIP 337435EE7 Trade date 12 AUG 02 / Settlement date 15 AUG 02	1 9300 1,450 000 000	- 2 098 88	0 00	0 00	2 098 88	Income purchased this period
CAP 1 MASTER TR SER 1999 3 AST BKD CTF CL A FLTG RATE 09 15-2009 REG CUSIP 14040KAX6 Trade date 11 JUN 02 / Settlement date 13 JUN 02	2 0900 680 000 000	1 105 38	0 00	0 00	1 105 38	Income sold this period
DISCOVER CARD MASTER TR I 2002 2 CR CARD CTF CL A 5 15 DUE 10 15-2009 BEO CUSIP 25466KDY2 Trade date 01 MAY 02 / Settlement date 06 MAY 02	5 1500 700 000 000	1,101 53	0 00	0 00	1 101 53	Income sold this period
MBNA CR CARD MASTER NT TR 2002-4 NT CL AFLTG RATE 08 17 2009 BEO CUSIP 55264TAU5 Trade date 25 NOV 02 / Settlement date 26 NOV 02	1 4913 700 000 000	318 96	0 00	0 00	318 96	Income sold this period
PSE&G TRANSITION FDG LLC 2001-1 TRANSITION BD CL A 6 6 61 06-15 15 CUSIP 69361YAF0 Trade date 18 SEP 02 / Settlement date 18 SEP 02	6 6100 680,000 000	499 42	0 00	0 00	499 42	Income sold this period
RESNTL AST MTG PRODS INC 2001 RZ4 MTG PASSCTF CL A 2 3 76 02-25 2023 BEO CUSIP 760985FG1 Trade date 25 APR 02 / Settlement date 30 APR 02	3 7600 775 000 000	2 347 39	0 00	0 00	2 347 39	Income sold this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Total asset backed securities						
		22,162 22	0 00	0 00	22,162 22	Receivable last period
		36,836 68	0 00	0 00	36,836 68	Receivable this period
		237,809 49	0 00	0 00	237,809 49	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		- 27,845 17	0 00	0 00	- 27,845 17	Income purchased this period
		5,372 68	0 00	0 00	5,372 68	Income sold this period
		230,011 44	0 00	0 00	230,011 44	Earned income
Non-government backed c.m.o.s						
United States - USD						
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000-C1 A-1 7 325 7-15-08 CUSIP 22540ASM1	7 3250 222 360 710	804 88	0 00	0 00	804 88	Receivable last period
CMO CR SUISSE 1ST BSTN MTG SECS CORP PASSTHRU 1999-C1 CL A-2 7 29 8-15-41 BEO CUSIP 22540ALK2 Ex date 15 APR 01 / Pay date 17 APR 01	7 2900 545,000 000	2,207 25	0 00	0 00	2,207 25	Receivable last period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000-C1 A-1 7 325 7-15-08 CUSIP 22540ASM1	7 3250 208 188 700	847 21	0 00	0 00	847 21	Receivable this period
CMO GREENWICH CAP COML FDG CORP 2002-C1 CL A 4 4 848 DUE 11-11-2012 BEO CUSIP 398789BF5 Ex date 01 JAN 03 / Pay date 11 JAN 03	4 8480 1,320 000 000	5,442 79	0 00	0 00	5 442 79	Receivable this period
CMO RESDNTL AST MTG PRODS INC 2002-RZ2 MTG PASSTHRU CTF CL A 3 4 98 8-25-28 BEO CUSIP 780985KR1	4 9800 955 000 000	3 983 25	0 00	0 00	3 983 25	Receivable this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000-C1 A-1 7 325 7-15-08 CUSIP 22540ASM1 Ex date 15 JAN 02 / Pay date 17 JAN 02	7 3250 222,360 710	1,357 33	0 00	0 00	1 357 33	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000-C1 A 1 7 325 7-15-08 CUSIP 22540ASM1 Ex date 15 JUN 02 / Pay date 17 JUN 02	7 3250 216 295 750	1,320 30	0 00	0 00	1,320 30	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000 C1 A-1 7 325 7 15-08 CUSIP 22540ASM1 Ex date 15 APR 02 / Pay date 18 APR 02	7 3250 218,580 770	1,334 25	0 00	0 00	1 334 25	Received this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000-C1 A 1 7 325 7-15-08 CUSIP 22540ASM1 Ex date 15 MAY 02 / Pay date 17 MAY 02	7 3250 217 581 910	1 328 16	0 00	0 00	1 328 16	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000 C1 A-1 7 325 7-15-08 CUSIP 22540ASM1 Ex date 15 MAR 02 / Pay date 19 MAR 02	7 3250 220 409 360	1 345 42	0 00	0 00	1 345 42	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000 C1 A 1 7 325 7-15 08 CUSIP 22540ASM1 Ex date 18 OCT 02 / Pay date 18 OCT 02	7 3250 211,909 540	1 293 54	0 00	0 00	1 293 54	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000 C1 A 1 7 325 7 15 08 CUSIP 22540ASM1 Ex date 17 SEP 02 / Pay date 17 SEP 02	7 3250 212 947 880	1 289 88	0 00	0 00	1 290 88	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000-C1 A 1 7 325 7 15 08 CUSIP 22540ASM1 Ex date 18 NOV 02 / Pay date 18 NOV 02	7 3250 210 584 700	1 285 45	0 00	0 00	1 285 45	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000 C1 A 1 7 325 7-15 08 CUSIP 22540ASM1 Ex date 17 JUL 02 / Pay date 17 JUL 02	7 3250 215 260 870	1,314 11	0 00	0 00	1 314 11	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000-C1 A-1 7 325 7-15-08 CUSIP 22540ASM1 Ex date 16 AUG 02 / Pay date 16 AUG 02	7 3250 213 979 010	1 306 17	0 00	0 00	1 306 17	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000 C1 A 1 7 325 7 15-08 CUSIP 22540ASM1 Ex date 17 DEC 02 / Pay date 17 DEC 02	7 3250 209 529 780	1,279 01	0 00	0 00	1 279 01	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000-C1 A-1 7 325 7-15-08 CUSIP 22540ASM1 Ex date 15 FEB 02 / Pay date 18 FEB 02	7 3250 221 389 430	1 351 39	0 00	0 00	1 351 39	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP PASSTHRU 1999 C1 CL A-2 7 29 9-15 41 BEO CUSIP 22540ALK2 Ex date 15 JAN 02 / Pay date 15 JAN 02	7 2900 545,000 000	3 310 88	0 00	0 00	3 310 88	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP PASSTHRU 1999 C1 CL A 2 7 29 9-15 41 BEO CUSIP 22540ALK2 Ex date 15 MAR 02 / Pay date 15 MAR 02	7 2900 685 000 000	4 161 38	0 00	0 00	4 161 38	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP PASSTHRU 1999 C1 CL A 2 7 29 9-15-41 BEO CUSIP 22540ALK2 Ex date 15 DEC 01 / Pay date 08 APR 02	7 2900 545 000 000	- 3 310 87	0 00	0 00	3 310 87	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
CMO CR SUISSE 1ST BSTN MTG SECS CORP PASSTHRU 1999-C1 CL A-2 7 29 9-15-41 BEO CUSIP 22540ALK2 Ex date 15 FEB 02 / Pay date 15 FEB 02	7 2900 685,000 000	4,161 38	0 00	0 00	4,161 38	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP PASSTHRU 1999-C1 CL A-2 7 29 9-15-41 BEO CUSIP 22540ALK2 Ex date 15 DEC 01 / Pay date 08 APR 02	7 2900 545 000 000	6 348 38	0 00	0 00	6 348 38	Received this period
CMO MASTR AST SEC TR 2001-2 MTG PASSTRUCTF CL A-1 6 25 DUE 12-27-2018 BEO CUSIP 55265KAU3 Ex date 25 DEC 01 / Pay date 02 JAN 02	6 0000 715 000 000	3 575 00	0 00	0 00	3 575 00	Received this period
CMO MASTR AST SEC TR 2001-2 MTG PASSTRUCTF CL A-1 6 25 DUE 12 27-2018 BEO CUSIP 55265KAU3 Ex date 25 JAN 02 / Pay date 28 JAN 02	6 0000 0 000	3,520 17	0 00	0 00	3 520 17	Received this period
CMO MORGAN STANLEY DEAN WITTER CAP I TR EXPECTED 06-15-10 6 09 04-15-2034 BEO CUSIP 61746WMU1 Ex date 15 APR 02 / Pay date 15 APR 02	6 0900 685,000 000	3 476 38	0 00	0 00	3 476 38	Received this period
CMO MORGAN STANLEY DEAN WITTER CAP I TR EXPECTED 06-15-10 6 09 04-15-2034 BEO CUSIP 61746WMU1 Ex date 15 MAY 02 / Pay date 16 MAY 02	6 0900 685,000 000	3,476 38	0 00	0 00	3 476 38	Received this period
CMO RESDNTL AST MTG PRODS INC 2002-RZ2 MTG PASSTHRU CTF CL A-3 4 98 9-25-28 BEO CUSIP 760985KR1 Ex date 25 NOV 02 / Pay date 25 NOV 02	4 9800 955 000 050	3,962 17	0 00	0 00	3 962 17	Received this period
CMO RESDNTL AST MTG PRODS INC 2002-RZ2 MTG PASSTHRU CTF CL A-3 4 98 9-25-28 BEO CUSIP 760985KR1 Ex date 26 DEC 02 / Pay date 26 DEC 02	4 9800 955 000 050	3 963 25	0 00	0 00	3,963 25	Received this period
CMO CR SUISSE 1ST BSTN MTG SECS CORP PASSTHRU 1999-C1 CL A-2 7 29 9-15-41 BEO CUSIP 22540ALK2 Trade date 22 JAN 02 / Settlement date 25 JAN 02	7 2900 685,000 000	- 1 941 98	0 00	0 00	- 1,941 98	Income purchased this period
CMO GREENWICH CAP COML FDG CORP 2002-C1 CL A-4 4 948 DUE 11 11-2012 BEO CUSIP 396789BF5 Trade date 20 DEC 02 / Settlement date 30 DEC 02	4 9480 1 320,000 000	- 5 261 37	0 00	0 00	- 5 261 37	Income purchased this period
CMO MORGAN STANLEY DEAN WITTER CAP I TR EXPECTED 06-15-10 6 09 04 15-2034 BEO CUSIP 61746WMU1 Trade date 20 MAR 02 / Settlement date 27 MAR 02	6 0900 685 000 000	3 012 86	0 00	0 00	- 3 012 86	Income purchased this period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
CMO RESDNTL AST MTG PRODS INC 2002 RZ2 MTG PASSTHRU CTF CL A-3 4 98 9 25 28 BEO CUSIP 760985KR1 Trade date 23 OCT 02 / Settlement date 28 OCT 02	4 9800 855 000 050	- 3 566 93	0 00	0 00	3 566 93	Income purchased this period
CMO CR SUISE 1ST BSTN MTG SECS CORP PASSTHRU 1999 C1 CL A 2 7 29 9-15-41 BEO CUSIP 22540ALK2 Trade date 14 JAN 02 / Settlement date 17 JAN 02	7 2900 545 000 000	662 18	0 00	0 00	662 18	Income sold this period
CMO CR SUISE 1ST BSTN MTG SECS CORP PASSTHRU 1998 C1 CL A 2 7 29 9-15 41 BEO CUSIP 22540ALK2 Trade date 22 MAR 02 / Settlement date 27 MAR 02	7 2900 685 000 000	2,218 40	0 00	0 00	2 218 40	Income sold this period
CMO MASTR AST SEC TR 2001 2 MTG PASSTRUCTF CL A-1 6 25 DUE 12 27 2016 BEO CUSIP 55285KAU3 Trade date 15 JAN 02 / Settlement date 30 JAN 02	6 0000 686,289 710	1,944 49	0 00	0 00	1 944 49	Income sold this period
CMO MORGAN STANLEY DEAN WITTER CAP I TR EXPECTED 08 15 10 6 09 04-15-2034 BEO CUSIP 61746WMU1 Trade date 28 MAY 02 / Settlement date 31 MAY 02	6 0900 685 000 000	3 476 38	0 00	0 00	3 476 38	Income sold this period
Total non-government backed c m o s		3,112 13 10,253 25 52,459 51 0 00 0 00 0 00 - 13,783 14 8 302 45 54,119 94	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	3,112 13 10 253 25 52,459 51 0 00 0 00 0 00 - 13,783 14 8,302 45 54,119 94	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period Earned income
Index linked government bonds						
United States - USD						
US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2007 REG CUSIP 9128272M3 Ex date 15 JUL 01 / Pay date 15 JUL 01	3 7858 840 000 000	14 690 43	0 00	0 00	14 690 43	Receivable last period
US TREAS NTS INFLATION INDEX 3 825 TIPS 01 15-2008 CUSIP 9128273T7 Ex date 15 JUL 02 / Pay date 15 JUL 02	4 0369 0 000	5 244 67	0 00	0 00	5 244 67	Received this period
US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2007 REG CUSIP 9128272M3 Ex date 15 JAN 02 / Pay date 15 JAN 02	3 8081 840 000 000	15 886 42	0 00	0 00	15 886 42	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS INFLATION INDEX 3 625 TIPS 01-15-2008 CUSIP 9128273T7 Trade date 08 JUL 02 / Settlement date 11 JUL 02	4 0389 260 000 000	- 5 128 78	0 00	0 00	- 5 128 78	Income purchased this period
US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2007 REG CUSIP 9128272M3 Trade date 17 APR 02 / Settlement date 19 APR 02	3 8081 475 000 000	4 814 03	0 00	0 00	4 614 03	Income sold this period
US TREAS NTS INFLATION INDEXED 3 375 DUE01-15 2007 REG CUSIP 9128272M3 Trade date 05 FEB 02 / Settlement date 08 FEB 02	3 8081 365 000 000	913 57	0 00	0 00	913 57	Income sold this period
Total index linked government bonds		14,690 43	0 00	0 00	14,690 43	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		21,131 09	0 00	0 00	21,131 09	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		- 5,128 78	0 00	0 00	- 5,128 78	Income purchased this period
		5,527 60	0 00	0 00	5,527 60	Income sold this period
		6,839 48	0 00	0 00	6,839 48	Earned income
Accretion						
United States - USD						
AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00387 5 875 DUE 07-14-2008 CUSIP 02835PRG0 Ex date 30 SEP 02 / Pay date 30 SEP 02	5 8750 0 000	304 91	0 00	0 00	304 91	
COORS BREWING CO SR NT 6 375 DUE 05-15-2012 BEO CUSIP 21701RAB4 Ex date 31 OCT 02 / Pay date 07 NOV 02	6 3750 0 000	71 68	0 00	0 00	71 68	
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES APR CUSIP 02R060847 Ex date 30 APR 02 / Pay date 07 MAY 02	6 0000 0 000	17,990 62	0 00	0 00	17 990 62	
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES AUG CUSIP 02R060888 Ex date 28 AUG 02 / Pay date 28 AUG 02	6 0000 0 000	43 10	0 00	0 00	43 10	
FNMA REMIC SER 2002-50 CL PE 6 12-31 2040 CUSIP 31392DZN5 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 0000 0 000	8 68	0 00	0 00	8 68	

Portfolio Statement

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Account number 2602473
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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
FNMA 99 6 PB 6 03-25-2019 CUSIP 31359VPK3 Ex date 31 JAN 02 / Pay date 05 FEB 02	6 0000 0 000	4 432 77	0 00	0 00	4 432 77	
MCI COMMUNICATIONS CORP 6 5 DUE 04-15 2010 REG BD IN DEFAULT CUSIP 552673AW5 Ex date 30 APR 02 / Pay date 07 MAY 02	6 5000 0 000	1,975 09	0 00	0 00	1 975 09	
MCI COMMUNICATIONS CORP 6 5 DUE 04 15 2010 REG BD IN DEFAULT CUSIP 552673AW5 Ex date 30 APR 02 / Pay date 07 MAY 02	6 5000 0 000	2 996 21	0 00	0 00	2 996 21	
PROGRESS ENERGY INC SR NT 7 75 DUE 03 01 2031 BEO CUSIP 743263AE5 Ex date 19 NOV 02 Pay date	7 7500 0 000	24 36	0 00	0 00	24 36	
SEARS ROEBUCK ACCEP CORP TRANCHE # TR 00138 SER 3 6 99 MTN DUE 09 30-2002 BEO CUSIP 81240QFT4 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 9900 0 000	577 40	0 00	0 00	577 40	
SPRINT CAP CORP SPRINT CAP CORP 6 875 DUE 11-15-2028 BEO CUSIP 852080AD4 Ex date 28 JUN 02 / Pay date 28 JUN 02	6 8750 0 000	572 41	0 00	0 00	572 41	
WORLDCOM INC GA NT 6 95 DUE 08-15 2028 BEO IN DEFAULT CUSIP 98155KAJ1 Ex date 31 JAN 02 / Pay date 06 FEB 02	6 9500 0 000	326 93	0 00	0 00	326 93	
WORLDCOM INC GA NT 6 95 DUE 08 15-2028 BEO IN DEFAULT CUSIP--98155KAJ1-Ex date--31 JAN 02 / Pay date--31-JAN 02	6 9500 0 000	131 15	0 00	0 00	131 15	
Total accretion		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		29,453 29	0 00	0 00	29,453 29	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax rooverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		29,453 29	0 00	0 00	29,453 29	Earned income

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
Amortization						
United States - USD						
##FNMA TBA POOL 7 5 30YR FEB SEE SEC# 3331739 CUSIP 01F072621 Ex date 12 FEB 01 / Pay date 31 DEC 01	7 5000 0 000	- 30 14	0 00	0 00	30 14	
##FNMA TBA POOL 7 5 30YR FEB SEE SEC# 3331739 CUSIP 01F072621 Ex date 15 FEB 01 / Pay date 31 DEC 01	7 5000 0 000	- 5 62	0 00	0 00	- 5 62	
##FNMA 30 YR PASS-THROUGHS 7 5 30 YEARS SETTLES JUN CUSIP 01F072682 Ex date 13 JUN 01 / Pay date 31 DEC 01	7 5000 0 000	- 17 07	0 00	0 00	- 17 07	
AMERN EXPRESS CR A/C MASTER TR 02-15-2009 BEO CUSIP 02582JBS8 Ex date 31 DEC 02 Pay date	1 5400 0 000	- 13 20	0 00	0 00	- 13 20	
AMERN EXPRESS CR A/C MASTER TR 02-15-2009 BEO CUSIP 02582JBS8 Ex date 29 NOV 02 Pay date	1 5013 0 000	- 34 26	0 00	0 00	- 34 26	
AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00384 5 81 6-12-2008 CUSIP 02635PRD7 Ex date 29 NOV 02 Pay date	5 9100 0 000	1,983 02	0 00	0 00	- 1,983 02	
AOL TIME WARNER INC 8 125 DUE 04 15-2008/04 19-2001 BEO CUSIP 00184AAA3 Ex date 29 NOV 02 Pay date	8 1250 0 000	- 765 18	0 00	0 00	- 765 18	
BURL NORTHN SANTA FE CORP 7 125 DUE 12-15-2010 BEO CUSIP 12189TAS3 Ex date 31 DEC 02 Pay date	7 1250 0 000	- 2 579 31	0 00	0 00	- 2,579 31	
CAP 1 MASTER TR SER 1999 3 AST BKD CTF CL A FLTG RATE 09-15-2008 REG CUSIP 14040KAX8 Ex date 07 MAR 02 / Pay date 07 MAR 02	1 8400 0 000	- 31 94	0 00	0 00	- 31 94	
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00724 4 69 DUE 04-25-2005 CUSIP 14912LU58 Ex date 29 NOV 02 Pay date	4 6900 0 000	- 2 098 20	0 00	0 00	- 2 098 20	
CMO BEAR STEARNS COML MTG SECS PASSTHRU CTF 2000-WF2 CL A-1 7 11 08-15-08 BEO CUSIP 07383FEG8 Ex date 31 DEC 02 Pay date	7 1100 0 000	- 83 43	0 00	0 00	- 83 43	

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Account number 2602473
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
CMO BEAR STEARNS COML MTG SECS PASSTHRU CTF 2000-WF2 CL A-1 7 11 09-15 09 BEO CUSIP 07383FEG9 Ex date 29 NOV 02 Pay date	7 1100 0 000	229 32	0 00	0 00	229 32	
CMO COMM 2000 C1 COML MTG PASSTHRU CTF CL A 2 DUE 12 31-2010 BEO CUSIP 20046PAB4 Ex date 30 MAY 02 / Pay date 30 MAY 02	7 4180 0 000	213 19	0 00	0 00	213 19	
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000 C1 A-1 7 325 7-15 08 CUSIP 22540ASM1 Ex date 31 DEC 02 Pay date	7 3250 0 000	- 0 89	0 00	0 00	0 89	
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000 C1 A-1 7 325 7-15-08 CUSIP 22540ASM1 Ex date 29 NOV 02 Pay date	7 3250 0 000	18 32	0 00	0 00	18 32	
CMO CR SUISSE 1ST BSTN MTG SECS CORP COML PASSTHRU 2000-C1 A 1 7 325 7 15-08 CUSIP 22540ASM1 Ex date 18 NOV 02 Pay date	7 3250 0 000	- 0 09	0 00	0 00	0 09	
CMO CR SUISSE 1ST BSTN MTG SECS CORP PASSTHRU 1999-C1 CL A-2 7 29 9-15-41 BEO CUSIP 22540ALK2 Ex date 31 JAN 02 / Pay date 06 FEB 02	7 2900 0 000	188 37	0 00	0 00	- 188 37	
CMO CR SUISSE 1ST BSTN MTG SECS CORP PASSTHRU 1999-C1 CL A-2 7 29 9-15 41 BEO CUSIP 22540ALK2 Ex date 29 MAR 02 / Pay date 29 MAR 02	7 2900 0 000	- 966 77	0 00	0 00	966 77	
CMO DLJ COML MTG CORP SER 1999-CG3 CL A-1B 7 34 DUE 10 10 2032 BEO CUSIP 23322BGB8 Ex date 31 JAN 02 / Pay date 06 FEB 02	7 3400 0 000	12 55	0 00	0 00	- 12 55	
CMO GMAC COML MTG SEC INC MTG PASS THRU CTF 1999-C1 CL A-2 6 175 DUE 05 15 2033 CUSIP 361849ET5 Ex date 31 JUL 01 / Pay date 31 JUL 01	6 1750 0 000	2 67	0 00	0 00	2 67	
CMO GMAC COML MTG SEC INC MTG PASS THRU CTF 1999 C1 CL A 2 6 175 DUE 05-15-2033 CUSIP 361849ET5 Ex date 31 JUL 01 / Pay date 03 AUG 01	6 1750 0 000	- 2 67	0 00	0 00	- 2 67	
CMO LB COML CONDUIT MTG TR 1998 C4 MTG PASSTHRU CTF CL A 1 B 6 21 10 15 08 BEO CUSIP 501773CA1 Ex date 30 APR 02 / Pay date 07 MAY 02	6 2100 0 000	- 5 85	0 00	0 00	5 85	
CMO LB COML CONDUIT MTG TR 1999-C1 MTG PASSTHRU CTF CL A 2 6 78 DUE 06 15-2031 CUSIP 501773CS2 Ex date 30 MAY 02 / Pay date 30 MAY 02	6 7800 0 000	30 17	0 00	0 00	- 30 17	

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Portfolio Statement

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

CMO LB COML CONDUIT MTG TR 1999-C1 MTG PASSTRU CTF CL A-2 8 78 DUE 08-15-2031	501773CS2	Ex date 29 MAR 02 / Pay date 29 MAR 02	0.000	8 7800	- 18 96	0.00	0.00	0.00	- 18 96
CMO LB COML CONDUIT MTG TR 1999-C1 MTG PASSTRU CTF CL A-2 8 78 DUE 08-15-2031	501773CS2	Ex date 29 MAR 02 / Pay date 29 MAR 02	0.000	8 7800	- 15 29	0.00	0.00	0.00	- 15 29
CMO MORGAN STANLEY CAP I INC 6 17 DUE 10-03 2034 BEO	61745MJF1	Ex date 07 MAR 02 / Pay date 07 MAR 02	0.000	6 1700	- 48 22	0.00	0.00	0.00	- 48 22
CMO MORGAN STANLEY DEAN WITTER CAP I TR EXPECTED 06-15-10 8 09 04-15-2034 BEO	61746WMU1	Ex date 30 MAY 02 / Pay date 30 MAY 02	0.000	6 0900	- 7 02	0.00	0.00	0.00	- 7 02
CMO PAINWEBBER MTG ACCEP CORP V SER 1999 C1 CL A-2 6 82 DUE 08 15-2032 BEO	69574EANO	Ex date 31 JAN 02 / Pay date 06 FEB 02	0.000	6 8200	- 3 84	0.00	0.00	0.00	- 3 84
CMO RESNDTL AST MTG PRODS INC 2002 RZ2 MTG PASSTRU CTF CL A-3 4 98 9-25-28 BEO	760985KR1	Ex date 31 DEC 02Pay date	0.000	4 8800	- 37 64	0.00	0.00	0.00	- 37 64
CMO RESNDTL AST MTG PRODS INC 2002-RZ2 MTG PASSTRU CTF CL A-3 4 98 9-25-28 BEO	760985KR1	Ex date 29 NOV 02Pay date	0.000	4 8800	- 39 50	0.00	0.00	0.00	- 39 50
CONS NAT GAS CO SR NT 2001 SER A 6 85 DUE 04-15-2011/04-17-2001 BEO	209815BV4	Ex date 29 NOV 02Pay date	0.000	6 8500	- 168 00	0.00	0.00	0.00	- 168 00
CWABS INC AST BKD SER 2000-4 CL AF 5 7 81 DUE 11-25 2031 BEO	128071JU1	Ex date 29 NOV 02Pay date	0.000	7 8100	- 242 84	0.00	0.00	0.00	- 242 84
CWABS INC AST BKD SER 2000-4 CL AF-5 7 81 DUE 11-25-2031 BEO	126671JU1	Ex date 31 DEC 02Pay date	0.000	7 8100	- 23 49	0.00	0.00	0.00	- 23 49
DAYTON HUDSON CORP DAYTON HUDSON NT 5 875 DUE 11-01-2008 BEO	239753DM5	Ex date 29 NOV 02Pay date	0.000	5 8750	- 2,314 33	0.00	0.00	0.00	- 2,314 33
DUKE RLTY LTD PARTNERSHIP 7 05 DUE 03-01-2016/03-01-2008 REG PUT	264414AR4	Ex date 29 NOV 02Pay date	0.000	7 0500	- 2 231 23	0.00	0.00	0.00	- 2 231 23

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FED EXPRESS CORP SER 1898 1A 6 72 PASSTHRU CTF DUE 01-15-2022 CUSIP 31331FAX9 Ex date 29 NOV 02Pay date	6 7200 0 000	- 945 43	0 00	0 00	- 945 43	
FHLMC GOLD C0 1428 5 5 11 01 2032 CUSIP 31292HSR6 Ex date 31 DEC 02Pay date	5 5000 0 000	- 7 86	0 00	0 00	- 7 86	
FHLMC GOLD C7 2497 6 5 06-01 2032 CUSIP 31288AX26 Ex date 31 DEC 02Pay date	6 5000 0 000	- 61 63	0 00	0 00	61 63	
FHLMC GOLD G0 1355 6 5 02 01-2032 CUSIP 31283HQG3 Ex date 31 DEC 02Pay date	6 5000 0 000	- 73 68	0 00	0 00	- 73 68	
FHLMC GOLD G0 1443 6 5 08-01-2032 CUSIP 31283HS89 Ex date 31 DEC 02Pay date	6 5000 0 000	- 54 90	0 00	0 00	54 90	
FHLMC GOLD W2 0024 6 971 10-01-2010 CUSIP 3128HGAZ5 Ex date 16 DEC 02Pay date	6 9710 0 000	- 1 79	0 00	0 00	1 79	
FHLMC GOLD W2 0024 6 971 10 01 2010 CUSIP 3128HGAZ5 Ex date 29 NOV 02Pay date	6 9710 0 000	- 74 20	0 00	0 00	74 20	
FHLMC GOLD W2 0024 6 971 10-01 2010 CUSIP 3128HGAZ5 Ex date 31 DEC 02Pay date	6 9710 0 000	2 224 82	0 00	0 00	2 224 82	
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 31 DEC 01 / Pay date 31 DEC 01	6 5000 0 000	317 94	0 00	0 00	317 94	
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 29 NOV 02Pay date	6 5000 0 000	969 48	0 00	0 00	- 969 48	
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 31 DEC 02Pay date	6 5000 0 000	85 14	0 00	0 00	85 14	
FHLMC MULTICLASS CUSIP 313399VR5 Ex date 31 DEC 01 / Pay date 31 DEC 01	6 5000 0 000	317 94	0 00	0 00	- 317 94	

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC MULTICLASS FHR 2024 Z 6 5 01-15-2028 CUSIP 3133TCFX1 Ex date 31 DEC 02 Pay date	6 5000 0 000	- 81 71	0 00	0 00	- 81 71	
FHLMC MULTICLASS FHR 2024 Z 6 5 01-15-2028 CUSIP 3133TCFX1 Ex date 29 NOV 02 Pay date	6 5000 0 000	- 84 72	0 00	0 00	- 84 72	
FHLMC MULTICLASS FHR 2427 LB 6 MAT 3/1/32 6 11 15-2014 CUSIP 31339W4X1 Ex date 31 JUL 02 / Pay date 31 JUL 02	6 0000 0 000	- 323 39	0 00	0 00	- 323 39	
FHLMC MULTICLASS FREDDIE MAC 5 75 11-15-2025 CUSIP 3133TUKP2 Ex date 31 DEC 02 Pay date	5 7500 0 000	- 40 47	0 00	0 00	- 40 47	
FHLMC MULTICLASS PREASSIGN 00126 6 01-15-2015 CUSIP 31339LFF2 Ex date 29 NOV 02 Pay date	6 0000 0 000	- 409 28	0 00	0 00	- 409 28	
FHLMC MULTICLASS PREASSIGN 00126 6 01 15-2015 CUSIP 31339LFF2 Ex date 31 DEC 01 / Pay date 31 DEC 01	6 0000 0 000	- 11 48	0 00	0 00	- 11 48	
FHLMC MULTICLASS PREASSIGN 00126 6 01-15-2015 CUSIP 31339LFF2 Ex date 31 DEC 02 Pay date	6 0000 0 000	- 39 10	0 00	0 00	- 39 10	
FHLMC MULTICLASS PREASSIGN 00126 6 01-15-2015 CUSIP 31339LFF2 Ex date 31 DEC 01 / Pay date 31 DEC 01	6 0000 0 000	11 48	0 00	0 00	11 48	
FHLMC MULTICLASS PREASSIGN 00172 7 5 08-15-2030 CUSIP 3133TPHD4 Ex date 31 DEC 02 Pay date	7 5000 0 000	- 45 48	0 00	0 00	- 45 48	
FHLMC MULTICLASS PREASSIGN 00172 7 5 08-15-2030 CUSIP 3133TPHD4 Ex date 29 NOV 02 Pay date	7 5000 0 000	- 202 88	0 00	0 00	- 202 88	
FHLMC MULTICLASS PREASSIGN 00525 6 5 05-15-2025 CUSIP 3133TRXW0 Ex date 30 NOV 01 / Pay date 07 DEC 01	6 5000 0 000	105 04	0 00	0 00	105 04	
FHLMC MULTICLASS PREASSIGN 00525 6 5 05-15-2025 CUSIP 3133TRXW0 Ex date 30 NOV 01 / Pay date 07 DEC 01	6 5000 0 000	- 105 04	0 00	0 00	- 105 04	

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
FHLMC MULTICLASS PREASSIGN 00642 6 04 15 2016 CUSIP 31339GJ36 Ex date 31 DEC 02 Pay date	6 0000 0 000	- 18 90	0 00	0 00	- 16 90	
FHLMC MULTICLASS PREASSIGN 00715 6 25 02-15-2027 CUSIP 31392MT44 Ex date 31 DEC 02 Pay date	6 2500 0 000	151 84	0 00	0 00	151 84	
FHLMC MULTICLASS PREASSIGN 00715 6 25 02 15-2027 CUSIP 31392MT44 Ex date 29 NOV 02 Pay date	6 2500 0 000	- 279 65	0 00	0 00	279 65	
FHLMC MULTICLASS PREASSIGN 00784 6 01-15-2028 CUSIP 31392T2R7 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 0000 0 000	- 85 86	0 00	0 00	- 85 86	
FHLMC MULTICLASS PREASSIGN 00833 6 5 11-15 2024 CUSIP 3133TT4S7 Ex date 29 NOV 02 Pay date	6 5000 0 000	177 09	0 00	0 00	177 09	
FHLMC MULTICLASS PREASSIGN 00833 6 5 11 15-2024 CUSIP 3133TT4S7 Ex date 31 DEC 02 Pay date	6 5000 0 000	- 84 81	0 00	0 00	84 81	
FHLMC MULTICLASS SER 1347 CL 1347-I 8 09 15 2022 CUSIP 312911PN4 Ex date 28 FEB 02 / Pay date 07 MAR 02	8 0000 0 000	125 94	0 00	0 00	125 94	
FHLMC MULTICLASS SER 1347 CL 1347 I 8 08 15-2022 CUSIP 312911PN4 Ex date 31 DEC 01 / Pay date 31 DEC 01	8 0000 0 000	- 697 54	0 00	0 00	697 54	
FHLMC MULTICLASS SER 1347 CL 1347-I 8 08 15 2022 CUSIP 312911PN4 Ex date 31 DEC 01 / Pay date 31 DEC 01	8 0000 0 000	697 54	0 00	0 00	697 54	
FHLMC MULTICLASS SER 1673 CL H 6 11-15-2022 CUSIP 3133T3S25 Ex date 31 DEC 02 Pay date	6 0000 0 000	6 25	0 00	0 00	6 25	
FHLMC MULTICLASS SER 1673 CL H 6 11-15-2022 CUSIP 3133T3S25 Ex date 31 DEC 01 / Pay date 31 DEC 01	6 0000 0 000	- 48 29	0 00	0 00	48 29	
FHLMC MULTICLASS SER 1673 CL H 6 11 15 2022 CUSIP 3133T3S25 Ex date 29 NOV 02 Pay date	6 0000 0 000	- 62 35	0 00	0 00	- 62 35	

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

FILMCM MULTICLASS SER 1873 CL H 8	11-15-2022	6 0000	48 28	0 00	0 00	48 28	
CUSIP 31337325 Ex date 31 DEC 01 / Pay date 31 DEC 01							
FILMCM MULTICLASS SER 1727 CL 1727 G 8 5	02-15-2023	6 5000	- 135 41	0 00	0 00	- 135 41	
CUSIP 31337350 Ex date 28 MAR 02 / Pay date 29 MAR 02							
FILMCM MULTICLASS SER 2111 CL TC 6	10-15-2010	6 0000	598 63	0 00	0 00	598 63	
CUSIP 31337350 Ex date 31 DEC 01 / Pay date 31 DEC 01							
FILMCM MULTICLASS SER 2111 CL TC 6	10-15-2010	6 0000	- 599 41	0 00	0 00	- 599 41	
CUSIP 31337350 Ex date 31 DEC 02Pay date							
FILMCM MULTICLASS SER 2111 CL TC 6	10-15-2010	6 0000	- 2 547 48	0 00	0 00	- 2 547 48	
CUSIP 31337350 Ex date 29 NOV 02Pay date							
FILMCM MULTICLASS SER 2111 CL TC 8	10-15-2010	6 0000	598 63	0 00	0 00	598 63	
CUSIP 31337350 Ex date 31 DEC 01 / Pay date 31 DEC 01							
FILMCM MULTICLASS SER 2198 CL PR 7	12-15-2028 REG	7 0000	- 110 35	0 00	0 00	- 110 35	
CUSIP 31337MVD5 Ex date 29 NOV 02Pay date							
FILMCM MULTICLASS SER 2198 CL PR 7	12-15-2028 REG	7 0000	- 68 78	0 00	0 00	- 68 78	
CUSIP 31337MVD5 Ex date 31 DEC 02Pay date							
FILMCM MULTICLASS SER 2341 CL PB 8 5	12-15-2024	6 5000	- 124 69	0 00	0 00	- 124 69	
CUSIP 313398C72 Ex date 29 NOV 02Pay date							
FILMCM MULTICLASS SER 2341 CL PB 8 5	12-15-2024	6 5000	- 34 12	0 00	0 00	- 34 12	
CUSIP 313398C72 Ex date 03 DEC 02Pay date							
FILMCM MULTICLASS SER 2345 CL NB 8 5	01-15-2025	6 5000	- 389 42	0 00	0 00	- 389 42	
CUSIP 313398SL2 Ex date 29 NOV 02Pay date							
FILMCM MULTICLASS SER 2345 CL NB 8 5	01-15-2025	6 5000	- 153 91	0 00	0 00	- 153 91	
CUSIP 313399SL2 Ex date 31 DEC 02Pay date							

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name FREEDOM FORUM INC.-TATERS-SL

Income & Expense Detail - Base Currency

Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Income

FHLMC MULTICLASS SER 2355 CL TB 6 5	07 15-2026	6 5000	0 000	- 63 74	0 00	0 00	- 63 74	CUSIP 31331VG67 Ex date 31 DEC 02Pay date
FHLMC MULTICLASS SER 2355 CL TB 6 5	07 15-2026	6 5000	0 000	- 57 94	0 00	0 00	- 57 94	CUSIP 31331VG67 Ex date 29 NOV 02Pay date
FHLMC MULTICLASS SER 2389 CLASS-CD 6	03 15-2016	6 0000	73 53	73 53	0 00	0 00	73 53	CUSIP 31339MDH8 Ex date 31 DEC 01 / Pay date 31 DEC 01
FHLMC MULTICLASS SER 2389 CLASS-CD 6	03 15-2016	6 0000	0 000	0 00	0 00	0 00	0 00	CUSIP 31339MDH8 Ex date 31 DEC 01 / Pay date 31 DEC 01
FHLMC MULTICLASS SER 2389 CLASS-CD 6	03 15-2016	6 0000	515 27	515 27	0 00	0 00	515 27	CUSIP 31339MDH8 Ex date 26 AUG 02 / Pay date 26 AUG 02
FHLMC MULTICLASS SER 2418 CL PC 6	09 15-2014	6 0000	0 000	- 206 83	0 00	0 00	- 206 83	CUSIP 31339DR26 Ex date, 31 DEC 02Pay date
FHLMC MULTICLASS SER 2416 CL PC 6	09 15-2014	6 0000	0 000	1 874 63	0 00	0 00	1 874 63	CUSIP 31339DR26 Ex date 29 NOV 02Pay date
FHLMC MULTICLASS SER 2420 CL EG 6 5	03 15-2030	6 5000	0 000	20 12	0 00	0 00	20 12	CUSIP 31339DMJ4 Ex date, 31 DEC 02Pay date
FHLMC MULTICLASS SER 2427 CL GH 6 5	05-15-2021	5 5000	0 000	- 353 10	0 00	0 00	- 353 10	CUSIP 31339W2U9 Ex date 30 SEP 02 / Pay date 30 SEP 02
FHLMC MULTICLASS SER 2444 CL PG 6 5	12 15-2030	6 5000	0 000	3 87	0 00	0 00	3 87	CUSIP 31392KUT1 Ex date 31 JUL 02 / Pay date 31 JUL 02
FHLMC MULTICLASS SER 2448 CL OM 6 5	05-15-2031	6 5000	0 000	- 9 44	0 00	0 00	- 9 44	CUSIP 31392M4W9 Ex date 31 JUL 02 / Pay date 31 JUL 02
FHLMC MULTICLASS SER 2454 CL BE 6 5	10 15-2030	6 5000	0 000	- 10 77	0 00	0 00	- 10 77	CUSIP 31392KCM6 Ex date 31 JUL 02 / Pay date 31 JUL 02

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC MULTICLASS SER 2468 CL PC 6 07-15-2029 CUSIP 31382RQ20 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 0000 0 000	- 160 80	0 00	0 00	- 160 80	
FHLMC MULTICLASS SER 2480 CL PC 6 10 15-2026 REG CUSIP 31392TFM4 Ex date 28 AUG 02 / Pay date 28 AUG 02	6 0000 0 000	- 341 64	0 00	0 00	- 341 64	
FHLMC MULTICLASS SER 2481 CL PC 6 09-15-2026 CUSIP 31392TNR4 Ex date 29 NOV 02 Pay date	6 0000 0 000	- 850 61	0 00	0 00	950 61	
FHLMC MULTICLASS SER 2481 CL PC 6 09-15-2026 CUSIP 31392TNR4 Ex date 31 DEC 02 Pay date	6 0000 0 000	- 260 14	0 00	0 00	- 260 14	
FHLMC MULTICLASS SER 2484 CL PB 6 12-15-2025 CUSIP 31392PSL0 Ex date 28 AUG 02 / Pay date 28 AUG 02	6 0000 0 000	- 225 31	0 00	0 00	- 225 31	
FHLMC MULTICLASS SER 2484 CL PD 6 01-15-2031 CUSIP 31392PS30 Ex date 28 AUG 02 / Pay date 28 AUG 02	6 0000 0 000	4 76	0 00	0 00	- 4 76	
FHLMC MULTICLASS SER 2489 CL PD 6 02-15-2031 REG CUSIP 31392RYW5 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 0000 0 000	- 4 88	0 00	0 00	- 4 88	
FHLMC MULTICLASS 2301 CL BC 6 5 04-15 2018 CUSIP 3133TSTR4 Ex date 31 DEC 02 Pay date	6 5000 0 000	232 93	0 00	0 00	- 232 93	
FHLMC MULTICLASS 2301 CL BC 6 5 04-15-2018 CUSIP 3133TSTR4 Ex date 29 NOV 02 Pay date	6 5000 0 000	- 429 42	0 00	0 00	- 429 42	
FHLMC SER 2174 CL 2174-PL 6 5DUE 10-15 2024 REG CUSIP 3133TLMS4 Ex date 31 DEC 02 Pay date	6 5000 0 000	- 95 62	0 00	0 00	- 95 62	
FHLMC SER 2174 CL 2174-PL 6 5DUE 10 15-2024 REG CUSIP 3133TLMS4 Ex date 29 NOV 02 Pay date	6 5000 0 000	- 150 26	0 00	0 00	150 26	
FHLMC TBA GOLD POOL #9999999 5 5 12-13 2029 CUSIP 02R0526C6 Ex date 03 DEC 02 Pay date	5 5000 0 000	- 27 57	0 00	0 00	- 27 57	

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL Account number 2602473

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FHLMC TBA GOLD POOL #9999999 5 5 12-13 2029 CUSIP 02R0526C6 Ex date 02 DEC 02 Pay date	5 5000 0 000	- 9 16	0 00	0 00	9 16	
FHLMC 30 YR GOLD PARTN CTF (PC) 6 30 YEARS SETTLES DEC CUSIP 02R0806C9 Ex date 31 DEC 01 / Pay date 31 DEC 01	6 0000 0 000	- 7 90	0 00	0 00	7 90	
FNMA POOL # 0254447 6 DUE 09 01-2032 REG CUSIP 31371KTC5 Ex date 25 NOV 02 Pay date	6 0000 0 000	- 0 16	0 00	0 00	- 0 16	
FNMA POOL # 0380845 5 63 DUE 11 01-2005 REG CUSIP 31377MBN0 Ex date 26 DEC 02 Pay date	5 6300 0 000	3 19	0 00	0 00	- 3 19	
FNMA POOL # 0380845 5 63 DUE 11 01 2005 REG CUSIP 31377MBN0 Ex date 25 NOV 02 Pay date	5 6300 0 000	- 11 84	0 00	0 00	11 84	
FNMA POOL # 0380845 5 63 DUE 11-01-2005 REG CUSIP 31377MBN0 Ex date 29 NOV 02 Pay date	5 6300 0 000	8 874 11	0 00	0 00	8 874 11	
FNMA POOL # 0380845 5 63 DUE 11-01 2005 REG CUSIP 31377MBN0 Ex date 31 DEC 02 Pay date	5 6300 0 000	- 2,233 61	0 00	0 00	2 233 61	
FNMA POOL # 0381217 5 95 DUE 01 01 2009 REG CUSIP 31377MPA3 Ex date 26 DEC 02 Pay date	5 9500 0 000	1 10	0 00	0 00	1 10	
FNMA POOL # 0381217 5 95 DUE 01 01 2009 REG CUSIP 31377MPA3 Ex date 31 DEC 02 Pay date	5 9500 0 000	875 84	0 00	0 00	875 84	
FNMA POOL # 0381217 5 95 DUE 01 01 2009 REG CUSIP 31377MPA3 Ex date 25 NOV 02 Pay date	5 9500 0 000	2 24	0 00	0 00	2 24	
FNMA POOL # 0381217 5 95 DUE 01 01-2009 REG CUSIP 31377MPA3 Ex date 29 NOV 02 Pay date	5 9500 0 000	1 917 71	0 00	0 00	- 1 917 71	
FNMA POOL # 373358 7 5 DUE 03 01-2027 REG CUSIP 31377CWT6 Ex date 26 DEC 02 Pay date	7 5000 0 000	- 22 21	0 00	0 00	22 21	

Portfolio Statement

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

FNMA POOL # 373358 7 5 DUE 03-01-2027	REG	7 5000	0 000	- 28 71	0 00	0 00	- 28 71	CUSIP 31377CW78 Ex date 25 NOV 02Pay date
FNMA POOL # 375349 8 55 DUE 09-01-2004	REG	8 5500	0 000	87 44	0 00	0 00	- 87 44	CUSIP 31377E5J4 Ex date 25 NOV 02Pay date
FNMA POOL # 375348 8 55 DUE 09-01-2004	REG	8 5500	0 000	- 2 28	0 00	0 00	- 2 28	CUSIP 31377E5J4 Ex date 26 DEC 02Pay date
FNMA POOL # 375349 8 55 DUE 09-01-2004	REG	8 5500	0 000	- 258 18	0 00	0 00	- 258 18	CUSIP 31377E5J4 Ex date 31 DEC 02Pay date
FNMA POOL # 375349 8 55 DUE 09-01-2004	REG	8 5500	0 000	- 13 428 83	0 00	0 00	- 13 428 83	CUSIP 31377E5J4 Ex date 28 NOV 02Pay date
FNMA POOL # 375538 8 7 DUE 11-01-2007	REG	8 7000	0 000	- 0 33	0 00	0 00	0 33	CUSIP 31377FEK8 Ex date 26 DEC 02Pay date
FNMA POOL # 375538 8 7 DUE 11-01-2007	REG	8 7000	0 000	- 13 708 80	0 00	0 00	- 13 708 80	CUSIP 31377FEK8 Ex date 28 NOV 02Pay date
FNMA POOL # 375538 8 7 DUE 11-01-2007	REG	8 7000	0 000	- 270 77	0 00	0 00	- 270 77	CUSIP 31377FEK8 Ex date 31 DEC 02Pay date
FNMA POOL # 375538 8 7 DUE 11-01-2007	REG	8 7000	0 000	- 15 53	0 00	0 00	15 53	CUSIP 31377FEK8 Ex date 25 NOV 02Pay date
FNMA PRASSIGN 00055 8 12-25-2025		8 0000	0 000	- 8 81	0 00	0 00	- 8 81	CUSIP 31392BCG9 Ex date 28 FEB 02 / Pay date 07 MAR 02
FNMA PRASSIGN 00055 8 12-25-2025		8 0000	0 000	5 88	0 00	0 00	5 88	CUSIP 31392BCG9 Ex date 31 DEC 01 / Pay date 31 DEC 01
FNMA PRASSIGN 00055 8 12-25-2025		8 0000	0 000	- 5 88	0 00	0 00	5 88	CUSIP 31392BCG9 Ex date 31 DEC 01 / Pay date 31 DEC 01

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
FNMA PREASSIGN 00136 7 5 08-25-2042	7 5000 0 000	- 0 64	0 00	0 00	- 0 64	
CUSIP 31392GFR1 Ex date 30 DEC 02 Pay date						
FNMA PREASSIGN 00138 7 5 08-25 2042	7 5000 0 000	- 39 26	0 00	0 00	- 39 26	
CUSIP 31392GFR1 Ex date 31 DEC 02 Pay date						
FNMA PREASSIGN 00689 7 5 06-25 2032	7 5000 0 000	29 17	0 00	0 00	29 17	
CUSIP 31392DQ21 Ex date 31 DEC 02 Pay date						
FNMA PREASSIGN 00689 7 5 06-25-2032	7 5000 0 000	- 2 19	0 00	0 00	2 19	
CUSIP 31392DQ21 Ex date 25 NOV 02 Pay date						
FNMA PREASSIGN 00689 7 5 06-25-2032	7 5000 0 000	121 82	0 00	0 00	121 82	
CUSIP 31392DQ21 Ex date 29 NOV 02 Pay date						
FNMA PREASSIGN 00689 7 5 06 25-2032	7 5000 0 000	- 0 49	0 00	0 00	0 49	
CUSIP 31392DQ21 Ex date 28 DEC 02 Pay date						
FNMA REMIC SER 2001 T8 CL A1 7 5 07 25 2031	7 5000 0 000	- 362 26	0 00	0 00	362 26	
CUSIP 313920UK4 Ex date 29 NOV 02 Pay date						
FNMA REMIC SER 2001-T8 CL A1 7 5 07-25-2031	7 5000 0 000	- 6 09	0 00	0 00	6 09	
CUSIP 313920UK4 Ex date 25 NOV 02 Pay date						
FNMA REMIC SER 2001 T8 CL A1 7 5 07 25-2031	7 5000 0 000	- 65 19	0 00	0 00	65 19	
CUSIP 313920UK4 Ex date 31 DEC 02 Pay date						
FNMA REMIC SER 2001 T8 CL A1 7 5 07-25 2031	7 5000 0 000	- 1 97	0 00	0 00	1 97	
CUSIP 313920UK4 Ex date 28 DEC 02 Pay date						
FNMA REMIC SER 2001-74 CL QB 6 02 25 2025	6 0000 0 000	131 05	0 00	0 00	131 05	
CUSIP 31392ARZ3 Ex date 07 MAR 02 / Pay date 07 MAR 02						
FNMA REMIC SER 2001-74 CL QB 6 02 25 2025	6 0000 0 000	37 39	0 00	0 00	37 39	
CUSIP 31392ARZ3 Ex date 31 DEC 01 / Pay date 31 DEC 01						

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

FNMA REMIC SER 2001-74 CL QB 6 02 25-2025 CUSIP 31392ARZ3 Ex date 31 DEC 01 / Pay date 31 DEC 01	6 0000	- 37 39	0 00	0 00	- 37 39
FNMA REMIC TR 2002-14 CL-A3 7 5 12-25-2031 CUSIP 31382B8V3 Ex date 25 NOV 02/Pay date	7 5000	- 5 15	0 00	0 00	- 5 15
FNMA REMIC TR 2002 14 CL-A3 7 5 12-25-2031 CUSIP 31392B8V3 Ex date 31 DEC 02/Pay date	7 5000	205 98	0 00	0 00	- 205 98
FNMA REMIC TR 2002-14 CL-A3 7 5 12-25-2031 CUSIP 31392B8V3 Ex date 30 DEC 02/Pay date	7 5000	- 4 07	0 00	0 00	- 4 07
FNMA REMIC 12-31-2040 CUSIP 31392AT24 Ex date 31 OCT 02 / Pay date 07 NOV 02	6 0000	- 125 59	0 00	0 00	- 125 59
FNMA REMIC 12 31-2040 CUSIP 31392AT24 Ex date 31 DEC 01 / Pay date 31 DEC 01	6 0000	24 13	0 00	0 00	24 13
FNMA REMIC 12-31-2040 CUSIP 31392AT24 Ex date 31 DEC 01 / Pay date 31 DEC 01	6 0000	- 24 13	0 00	0 00	24 13
FNMA REMIC 12-31-2040 CUSIP 31392AT24 Ex date 31 JAN 02 / Pay date 06 FEB 02	6 0000	- 3 19	0 00	0 00	- 3 19
FNMA SER 2002-T5 CL 1A 05-25 2032 BEO CUSIP 31392CX75 Ex date 29 NOV 02/Pay date	2 0000	- 1 51	0 00	0 00	- 1 51
FNMA SER 2002-T5 CL 1A 05-25-2032 BEO CUSIP 31392CX75 Ex date 25 NOV 02/Pay date	2 0000	- 0 03	0 00	0 00	- 0 03
FNMA SER 2002 T5 CL 1A 05-25-2032 BEO CUSIP 31392CX75 Ex date 31 DEC 02/Pay date	2 0000	- 0 42	0 00	0 00	- 0 42
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES DEC CUSIP 01F0504C7 Ex date 02 DEC 02/Pay date	5 0000	- 312 25	0 00	0 00	- 312 25

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Ex date 26 AUG 02 / Pay date 26 AUG 02	5 5000 0 000	4 562 22	0 00	0 00	4 562 22	
FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Ex date 31 OCT 02 / Pay date 07 NOV 02	5 5000 0 000	20 395 58	0 00	0 00	20 395 58	
FNMA 15 YR PASS THROUGHS 5 5 15 YEARS SETTLES OCT CUSIP 01F0524A7 Ex date 31 OCT 02 / Pay date 07 NOV 02	5 5000 0 000	13 292 69	0 00	0 00	13 292 69	
FNMA 15 YR PASS-THROUGHS 5 5 15 YEARS SETTLES SEP CUSIP 01F052490 Ex date 30 SEP 02 / Pay date 30 SEP 02	5 5000 0 000	- 5 17	0 00	0 00	- 5 17	
FNMA 30 YR PASS THROUGHS 6 30 YEARS SETTLES OCT CUSIP 01F0608A8 Ex date 26 AUG 02 / Pay date 26 AUG 02	6 0000 0 000	1 095 21	0 00	0 00	- 1 095 21	
FNMA 7 5 30 YEARS JUL CUSIP 01F072670 Ex date 31 JUL 01 / Pay date 31 JUL 01	7 5000 0 000	14 41	0 00	0 00	14 41	
FNMA 7 5 30 YEARS JUL CUSIP 01F072670 Ex date 31 JUL 01 / Pay date 31 JUL 01	7 5000 0 000	- 14 41	0 00	0 00	14 41	
FORD CR AUTO OWNER TR FORD CR AUTO TR FORDO 02 A3B 01 15 2006 BEO CUSIP 34527RGY3 Ex date 31 DEC 02 Pay date	1 5400 0 000	18 41	0 00	0 00	18 41	
FORD CR AUTO OWNER TR FORD CR AUTO TR FORDO 02 A3B 01 15 2006 BEO CUSIP 34527RGY3 Ex date 29 NOV 02 Pay date	1 5013 0 000	63 73	0 00	0 00	63 73	
FORD CR FLOORPLAN MASTER OWNER TR 2001 INT CL A FLTG RATE 07 17-2006 BEO CUSIP 34528PAA4 Ex date 31 DEC 02 Pay date	1 5100 0 000	- 12 08	0 00	0 00	12 08	
FORD CR FLOORPLAN MASTER OWNER TR 2001-INT CL A FLTG RATE 07 17 2006 BEO CUSIP 34528PAA4 Ex date 29 NOV 02 Pay date	1 4713 0 000	- 37 45	0 00	0 00	37 45	
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00443 7 375 1-19-10 BEO CUSIP 36962GUL6 Ex date 26 AUG 02 / Pay date 26 AUG 02	7 3750 0 000	10,856 60	0 00	0 00	- 10 856 60	

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

GEN MTR CORP 8 80 BD DUE 3 1-2021 REG	8 8000	- 1,408 82	0 00	0 00	1,408 82	
PUTABLE ON 3-1-98						
CUSIP 370442A14 Ex date 29 NOV 02Pay date	0 000					
GEN MTRS ACCEP CORP NT DTD 09/12/2001	6 8750	- 9 33	0 00	0 00	- 9 33	
6 875 DUE 08-15-2011 BEO	0 000					
CUSIP 370425RX0 Ex date 29 NOV 02Pay date	0 000					
GEN MTRS CORP SR UNSECD NT 7 2 DUE	7 2000	- 272 42	0 00	0 00	272 42	
01-15-2011 BEO	0 000					
CUSIP 370442BB0 Ex date 29 NOV 02Pay date	0 000					
GNMA POOL # 268237 SER 2018 8 3 DUE	8 3000	- 2,611 42	0 00	0 00	2 611 42	
04-15-2018 REG	0 000					
CUSIP 3621854W6 Ex date 29 NOV 02Pay date	0 000					
GNMA POOL # 268237 SER 2018 8 3 DUE	8 3000	- 0 19	0 00	0 00	0 19	
04-15-2018 REG	0 000					
CUSIP 3621854W6 Ex date 18 DEC 02Pay date	0 000					
GNMA POOL # 268237 SER 2019 8 3 DUE	8 3000	- 6 85	0 00	0 00	- 6 85	
04-15-2019 REG	0 000					
CUSIP 3621854W6 Ex date 15 NOV 02Pay date	0 000					
GNMA POOL # 288237 SER 2018 8 3 DUE	8 3000	- 71 56	0 00	0 00	- 71 56	
04 15-2019 REG	0 000					
CUSIP 3621854W6 Ex date 31 DEC 02Pay date	0 000					
GNMA REMIC SER 1989-29 CL PB 7 25	7 2500	- 85 82	0 00	0 00	- 85 82	
07-16-2028	0 000					
CUSIP 3637H2SM2 Ex date 31 DEC 02Pay date	0 000					
GNMA REMIC SER 1989-28 CL PB 7 25	7 2500	- 194 88	0 00	0 00	- 194 88	
07-16-2028	0 000					
CUSIP 3637H2SM2 Ex date 29 NOV 02Pay date	0 000					
GNMA POOL # 0003218 SER 2032 7 DUE	7 0000	- 2 84	0 00	0 00	- 2 84	
03 20 2032 REG	0 000					
CUSIP 362020SD4 Ex date 20 NOV 02Pay date	0 000					
GNMA POOL # 0003218 SER 2032 7 DUE	7 0000	- 47 10	0 00	0 00	- 47 10	
03 20-2032 REG	0 000					
CUSIP 362020SD4 Ex date 28 NOV 02Pay date	0 000					
GNMA POOL # 0003218 SER 2032 7 DUE	7 0000	- 0 42	0 00	0 00	- 0 42	
03-20-2032 REG	0 000					
CUSIP 362020SD4 Ex date 20 DEC 02Pay date	0 000					

Fixed income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
GNMAIL POOL # 0003218 SER 2032 7 DUE 03-20-2032 REG CUSIP 36202DSD4 Ex date 31 DEC 02 Pay date	7 0000 0 000	7 47	0 00	0 00	7 47	
HSEHD FIN CORP NT 6 5 DUE 11 15 2008 BEO CUSIP 441812GD0 Ex date 29 NOV 02 Pay date	6 5000 0 000	- 310 16	0 00	0 00	- 310 16	
HSEHD FIN CORP NT 6 5 DUE 11-15-2008 BEO CUSIP 441812GD0 Ex date 28 FEB 02 / Pay date 07 MAR 02	6 5000 0 000	- 73 73	0 00	0 00	- 73 73	
LOWES COS INC 8 25 DUE 08-01-2010 BEO CUSIP 548881CA3 Ex date 31 JUL 02 / Pay date 31 JUL 02	8 2500 0 000	19 787 08	0 00	0 00	19 787 08	
MAY DEPT STORES CO DEB DTD 09/15/1998 7 45 DUE 09 15 2011 REG CUSIP 577778BE2 Ex date 29 NOV 02 Pay date	7 4500 0 000	73 08	0 00	0 00	73 08	
MBNA CR CARD MASTER NT TR 2001 3 NT CL C6 55 DUE 12 15-2008 BEO CUSIP 55264TAF8 Ex date 31 DEC 02 Pay date	6 5500 0 000	- 435 12	0 00	0 00	435 12	
MBNA CR CARD MASTER NT TR 2001 3 NT CL C8 55 DUE 12 15 2008 BEO CUSIP 55264TAF8 Ex date 29 NOV 02 Pay date	6 5500 0 000	157 07	0 00	0 00	157 07	
MBNA MASTER CR CARD TR II SER 1999-J 7 DUE 02-15 2012 BEO CUSIP 55282TEU3 Ex date 31 DEC 02 Pay date	7 0000 0 000	- 433 43	0 00	0 00	433 43	
MBNA MASTER CR CARD TR II SER 1999-J 7 DUE 02 15 2012 BEO CUSIP 55282TEU3 Ex date 29 NOV 02 Pay date	7 0000 0 000	- 2 656 21	0 00	0 00	2 656 21	
MBNA MASTER CR CARD TR II 1998-J A 5 25 DUE 02 15 2008 BEO CUSIP 55262TDT7 Ex date 29 NOV 02 Pay date	5 2500 0 000	2,791 68	0 00	0 00	2 791 68	
MBNA MASTER CR CARD TR II 1998-J A 5 25 DUE 02-15-2006 BEO CUSIP 55282TDT7 Ex date 31 DEC 02 Pay date	5 2500 0 000	- 321 72	0 00	0 00	321 72	
MORGAN ST CAP I INC SER 1998 XL1 CL A3 6 48 MTG PASSTHRU CTF DUE 06 01-2030 BEO CUSIP 61745MGJ6 Ex date 28 AUG 02 / Pay date 26 AUG 02	6 4800 0 000	- 180 98	0 00	0 00	- 180 98	

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
MORGAN STANLEY GLOBAL NT DTD 04/25/2001 8 1 DUE 04-15 2008 BEO CUSIP 617446GL7 Ex date 29 NOV 02 Pay date	8 1000 0 000	- 984 88	0 00	0 00	- 984 88	
NATL CY CORP 7 2 DUE 05-15-2005 REG CUSIP 635405AH6 Ex date 30 MAY 02 / Pay date 30 MAY 02	7 2000 0 000	- 3 266 71	0 00	0 00	- 3 266 71	
NATL CY CORP 7 2 DUE 05-15-2005 REG CUSIP 635405AH6 Ex date 29 NOV 02 Pay date	7 2000 0 000	- 2 246 28	0 00	0 00	- 2 246 28	
PSE&G TRANSITION FDG LLC 2001-1 TRANSITION BD CL A-8 6 81 06-15-15 CUSIP 69361YAF0 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 8100 0 000	- 565 00	0 00	0 00	- 565 00	
RESNTL AST MTG PRODS INC 2002-RS3 AST BKD PASTHRU CL A-1 5 5 572 6-25-32 BEO CUSIP 760985LV1 Ex date 31 DEC 02 Pay date	5 5720 0 000	- 82 27	0 00	0 00	82 27	
RESNTL AST MTG PRODS INC 2002-RS3 AST BKD PASTHRU CL A-1 5 5 572 6 25-32 BEO CUSIP 760985LV1 Ex date 29 NOV 02 Pay date	5 5720 0 000	- 123 74	0 00	0 00	- 123 74	
US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2026 REG CUSIP 912810EW4 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 0000 0 000	- 60 62	0 00	0 00	- 60 62	
US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 Ex date 31 OCT 02 / Pay date 07 NOV 02	6 0000 0 000	- 18 91	0 00	0 00	- 18 91	
US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 0000 0 000	- 12 51	0 00	0 00	12 51	
US TREAS BDS DTD 02/15/1996 6 DUE 02-15 2026 REG CUSIP 912810EW4 Ex date 24 DEC 02 Pay date	6 0000 0 000	- 431 05	0 00	0 00	- 431 05	
US TREAS BDS DTD 02/15/1996 6 DUE 02-15-2026 REG CUSIP 912810EW4 Ex date 31 OCT 02 / Pay date 07 NOV 02	6 0000 0 000	- 30 01	0 00	0 00	- 30 01	
US TREAS BDS DTD 02/15/1996 6 DUE 02 15-2026 REG CUSIP 912810EW4 Ex date 31 OCT 02 / Pay date 07 NOV 02	6 0000 0 000	78 52	0 00	0 00	- 78 52	

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2026 REG CUSIP 912810EW4 Ex date 26 AUG 02 / Pay date 26 AUG 02	6 0000 0 000	- 36 65	0 00	0 00	36 65	
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2026 REG CUSIP 912810EW4 Ex date 31 OCT 02 / Pay date 07 NOV 02	6 0000 0 000	- 86 88	0 00	0 00	- 86 88	
US TREAS BDS DTD 02/15/1998 6 DUE 02 15-2026 REG CUSIP 912810EW4 Ex date 28 AUG 02 / Pay date 28 AUG 02	6 0000 0 000	- 18 14	0 00	0 00	18 14	
US TREAS BDS DTD 02/15/1998 6 DUE 02 15 2026 REG CUSIP 912810EW4 Ex date 31 OCT 02 / Pay date 07 NOV 02	6 0000 0 000	- 65 62	0 00	0 00	65 62	
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2026 REG CUSIP 912810EW4 Ex date 02 DEC 02 Pay date	6 0000 0 000	- 16 52	0 00	0 00	- 16 52	
US TREAS BDS DTD 02/15/1998 6 DUE 02-15 2026 REG CUSIP 912810EW4 Ex date 29 NOV 02 Pay date	6 0000 0 000	170 50	0 00	0 00	170 50	
US TREAS BDS DTD 02/15/1998 6 DUE 02 15 2026 REG CUSIP 912810EW4 Ex date 20 NOV 02 Pay date	6 0000 0 000	- 153 72	0 00	0 00	153 72	
US TREAS BDS DTD 02/15/1998 6 DUE 02 15-2026 REG CUSIP 912810EW4 Ex date 18 NOV 02 Pay date	6 0000 0 000	- 38 82	0 00	0 00	36 62	
US TREAS BDS DTD 02/15/1998 6 DUE 02-15-2026 REG CUSIP 912810EW4 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 0000 0 000	- 7 93	0 00	0 00	- 7 93	
US TREAS BDS DTD 08/15/1993 6 25 DUE 08-15-2023 REG CUSIP 912810EQ7 Ex date 07 MAY 02 / Pay date 07 MAY 02	6 2500 0 000	- 1 165 27	0 00	0 00	1 165 27	
US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15-2023 REG CUSIP 912810EQ7 Ex date 29 MAR 02 / Pay date 29 MAR 02	6 2500 0 000	- 56 55	0 00	0 00	56 55	
US TREAS BDS DTD 08/15/1993 6 25 DUE 08 15 2023 REG CUSIP 912810EQ7 Ex date 07 MAY 02 / Pay date 07 MAY 02	6 2500 0 000	14 65	0 00	0 00	14 65	

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1 JAN 02 - 31 DEC 02

Account number: 2602473
 Account Name: FREEDOM FORUM INC.-TATERS-SL

Income & Expense Detail - Base Currency

Description
 Asset ID/Dates
 Rate
 Shares/PAR
 Gross amount
 Tax recoverable
 Tax withheld
 Net amount
 Transaction type

Income

Fixed income

US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 438 64	CUSIP 912810EQ7 Ex date 30 MAY 02 / Pay date 30 MAY 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 21 51	CUSIP 912810EQ7 Ex date 07 MAY 02 / Pay date 07 MAY 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 104 06	CUSIP 912810EQ7 Ex date 30 MAY 02 / Pay date 30 MAY 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 263 85	CUSIP 912810EQ7 Ex date 07 MAY 02 / Pay date 07 MAY 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 33 48	CUSIP 912810EQ7 Ex date 28 FEB 02 / Pay date 07 MAR 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 11 96	CUSIP 912810EQ7 Ex date 31 JUL 02 / Pay date 31 JUL 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 115 66	CUSIP 912810EQ7 Ex date 30 MAY 02 / Pay date 30 MAY 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 313 09	CUSIP 912810EQ7 Ex date 30 APR 02 / Pay date 07 MAY 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 231 05	CUSIP 912810EQ7 Ex date 30 MAY 02 / Pay date 30 MAY 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 1 26	CUSIP 912810EQ7 Ex date 31 JAN 02 / Pay date 06 FEB 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 38 04	CUSIP 912810EQ7 Ex date 30 APR 02 / Pay date 07 MAY 02
US TREAS BDS DTD 08/15/1993 & 25 DUE	08-15-2023 REG	6 2500	0 000	0 000	0 000	- 148 25	CUSIP 912810EQ7 Ex date 30 MAY 02 / Pay date 30 MAY 02

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Account number 2602473
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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
US TREAS BDS 7 1/4 15/8/2022 USD1000 7 25 DUE 08 15 2022 REG CUSIP 912810EM8 Ex date 26 AUG 02 / Pay date 26 AUG 02	7 2500 0 000	1 368 70	0 00	0 00	1 368 70	
US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 Ex date 28 AUG 02 / Pay date 26 AUG 02	3 2500 0 000	170 23	0 00	0 00	- 170 23	
US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 Ex date 30 SEP 02 / Pay date 30 SEP 02	3 2500 0 000	- 207 64	0 00	0 00	207 64	
US TREAS NTS DTD 00004 3 25 DUE 05 31-2004 REG CUSIP 912828AD2 Ex date 30 SEP 02 / Pay date 30 SEP 02	3 2500 0 000	619 73	0 00	0 00	619 73	
US TREAS NTS DTD 00004 3 25 DUE 05-31-2004 REG CUSIP 912828AD2 Ex date 18 DEC 02 Pay date	3 2500 0 000	- 954 59	0 00	0 00	954 59	
US TREAS NTS DTD 00004 3 25 DUE 05 31 2004 REG CUSIP 912828AD2 Ex date 29 NOV 02 Pay date	3 2500 0 000	1,342 73	0 00	0 00	- 1 342 73	
US TREAS NTS DTD 05/17/1999 5 25 DUE 05 15 2004 BEO CUSIP 9128275F5 Ex date 29 MAR 02 / Pay date 29 MAR 02	5 2500 0 000	- 230 31	0 00	0 00	- 230 31	
US TREAS NTS DTD 05/17/1999 5 25 DUE 05 15 2004 BEO CUSIP 9128275F5 Ex date 30 APR 02 / Pay date 07 MAY 02	5 2500 0 000	357 71	0 00	0 00	- 357 71	
US TREAS NTS DTD 05/17/1999 5 25 DUE 05 15 2004 BEO CUSIP 9128275F5 Ex date 30 MAY 02 / Pay date 30 MAY 02	5 2500 0 000	- 787 78	0 00	0 00	- 787 78	
US TREAS NTS DTD 08/15/1999 6 DUE 08-15-2009 REG CUSIP 9128275N8 Ex date 26 AUG 02 / Pay date 26 AUG 02	6 0000 0 000	- 92 86	0 00	0 00	92 86	
US TREAS NTS DTD 08/15/1999 6 DUE 08 15-2009 REG CUSIP 9128275N8 Ex date 30 SEP 02 / Pay date 30 SEP 02	6 0000 0 000	- 236 03	0 00	0 00	236 03	
US TREAS NTS DTD 08/15/1999 6 DUE 08 15 2009 REG CUSIP 9128275N8 Ex date 26 AUG 02 / Pay date 26 AUG 02	6 0000 0 000	518 58	0 00	0 00	518 58	

Account number: 2602473
 Account Name: FREEDOM FORUM INC.-TATERS-SL

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Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Fixed income

US TREAS NTS DTD 08/15/1998 & DUE	08 15 2009 REG	8 0000	0 000	0 000	0 000	- 559 04	
CUSIP: 8128275N8 Ex date: 11 DEC 02 Pay date:							
US TREAS NTS DTD 08/15/1999 & DUE	08 15-2009 REG	8 0000	0 000	0 000	0 000	- 314 53	
CUSIP: 8128275N8 Ex date: 30 SEP 02 / Pay date: 30 SEP 02							
US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG	8 0000	0 000	0 000	0 000	684 54	
CUSIP: 8128275N8 Ex date: 30 SEP 02 / Pay date: 30 SEP 02							
US TREAS NTS DTD 08/15/1999 & DUE	08 15-2009 REG	8 0000	0 000	0 000	0 000	- 211 18	
CUSIP: 8128275N8 Ex date: 30 SEP 02 / Pay date: 30 SEP 02							
US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG	8 0000	0 000	0 000	0 000	- 1,000 93	
CUSIP: 8128275N8 Ex date: 31 OCT 02 / Pay date: 07 NOV 02							
US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG	8 0000	0 000	0 000	0 000	- 109 53	
CUSIP: 8128275N8 Ex date: 30 SEP 02 / Pay date: 30 SEP 02							
US TREAS NTS DTD 08/15/1998 & DUE	08-15-2009 REG	8 0000	0 000	0 000	0 000	- 207 94	
CUSIP: 8128275N8 Ex date: 12 DEC 02 Pay date:							
US TREAS NTS DTD 08/15/1999 & DUE	08-15 2009 REG	8 0000	0 000	0 000	0 000	- 144 52	
CUSIP: 8128275N8 Ex date: 28 FEB 02 / Pay date: 07 MAR 02							
US TREAS NTS DTD 08/15/1999 & DUE	08-15-2009 REG	8 0000	0 000	0 000	0 000	- 165 82	
CUSIP: 8128275N8 Ex date: 28 FEB 02 / Pay date: 07 MAR 02							
US TREAS NTS DTD 08/15/1998 & DUE	08-15-2008 REG	8 0000	0 000	0 000	0 000	- 89 98	
CUSIP: 8128275N8 Ex date: 30 SEP 02 / Pay date: 30 SEP 02							
US TREAS NTS DTD 08/30/2001 2 75 DUE	09-30-2003 REG	2 7500	0 000	0 000	0 000	- 24 31	
CUSIP: 8128277D8 Ex date: 29 MAR 02 / Pay date: 29 MAR 02							
US TREAS NTS DTD 08/30/2001 2 75 DUE	09-30-2003 REG	2 7500	0 000	0 000	0 000	- 37 40	
CUSIP: 8128277D8 Ex date: 28 FEB 02 / Pay date: 07 MAR 02							

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Portfolio Statement

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Account number 2602473
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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Fixed income						
US TREAS NTS DTD 09/30/2001 2 75 DUE 09 30-2003 REG CUSIP 9128277D8 Ex date 29 MAR 02 / Pay date 29 MAR 02	2 7500 0 000	- 12 32	0 00	0 00	12 32	
US TREAS NTS INFLATION INDEXED 3 375 DUE01 15-2007 REG CUSIP 9128272M3 Ex date 28 FEB 02 / Pay date 07 MAR 02	3 8081 0 000	- 253 25	0 00	0 00	253 25	
US TREAS NTS INFLATION INDEXED 3 375 DUE01-15-2007 REG CUSIP 9128272M3 Ex date 31 MAY 01 / Pay date 08 JUN 01	3 8081 0 000	- 1 621 92	0 00	0 00	1 621 92	
US TREAS NTS INFLATION INDEXED 3 375 DUE01 15-2007 REG CUSIP 9128272M3 Ex date 31 MAY 01 / Pay date 31 MAY 01	3 8081 0 000	1 621 82	0 00	0 00	1 621 92	
US TREAS NTS 5 875 DUE 11 15 2004 BEO CUSIP 9128275S7 Ex date 30 MAY 02 / Pay date 30 MAY 02	5 8750 0 000	- 801 59	0 00	0 00	801 59	
US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 Ex date 31 JUL 02 / Pay date 31 JUL 02	6 1250 0 000	- 3 467 95	0 00	0 00	3 467 95	
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Ex date 30 APR 02 / Pay date 07 MAY 02	6 1250 0 000	1 614 73	0 00	0 00	1 614 73	
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Ex date 07 MAR 02 / Pay date 07 MAR 02	6 1250 0 000	- 1 178 27	0 00	0 00	1 178 27	
US TREAS NTS 6 125 DUE 08-15-2007 REG CUSIP 9128273E0 Ex date 30 MAY 02 / Pay date 30 MAY 02	6 1250 0 000	- 1 067 87	0 00	0 00	1 067 87	
US TREAS NTS 6 125 DUE 08 15 2007 REG CUSIP 9128273E0 Ex date 26 AUG 02 / Pay date 26 AUG 02	6 1250 0 000	2 500 38	0 00	0 00	- 2 500 38	
US TREAS NTS 6 125 DUE 08-15 2007 REG CUSIP 9128273E0 Ex date 31 JUL 02 / Pay date 31 JUL 02	6 1250 0 000	- 2 427 59	0 00	0 00	- 2 427 59	
US TREAS NTS 6 125 DUE 08 15-2007 REG CUSIP 9128273E0 Ex date 30 APR 02 / Pay date 07 MAY 02	6 1250 0 000	- 1 210 67	0 00	0 00	1 210 67	

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
US TREAS NTS 8 125 DUE 08-15 2007 REG CUSIP 9128273E0 Ex date 07 MAR 02 / Pay date 07 MAR 02	8 1250 0 000	- 888 83	0 00	0 00	- 888 83	
US TREAS NTS 8 125 DUE 08-15-2007 REG CUSIP 9128273E0 Ex date 30 MAY 02 / Pay date 30 MAY 02	8 1250 0 000	- 182 74	0 00	0 00	- 182 74	
US TREAS NTS 8 125 DUE 08-15-2007 REG CUSIP 9128273E0 Ex date 26 AUG 02 / Pay date 26 AUG 02	8 1250 0 000	- 493 01	0 00	0 00	- 493 01	
US TREAS NTS 8 125 DUE 08-15-2007 REG CUSIP 9128273E0 Ex date 31 JUL 02 / Pay date 31 JUL 02	8 1250 0 000	- 1,248 17	0 00	0 00	- 1,248 17	
US TREAS NTS 8 125 DUE 08-15-2007 REG CUSIP 9128273E0 Ex date 29 MAR 02 / Pay date 29 MAR 02	8 1250 0 000	- 1 220 58	0 00	0 00	- 1,220 58	
US TREAS NTS 8 125 DUE 08 15-2007 REG CUSIP 8128273E0 Ex date 07 MAR 02 / Pay date 07 MAR 02	8 1250 0 000	2,075 72	0 00	0 00	- 2 075 72	
US TREAS NTS 8 125 DUE 08 15-2007 REG CUSIP 9128273E0 Ex date 31 JUL 02 / Pay date 31 JUL 02	8 1250 0 000	- 283 22	0 00	0 00	- 283 22	
US TREAS NTS 8 125 DUE 08-15-2007 REG CUSIP 9128273E0 Ex date 31 JUL 02 / Pay date 31 JUL 02	8 1250 0 000	- 278 80	0 00	0 00	- 278 80	
US TREAS NTS 8 125 DUE 08-15-2007 REG CUSIP 9128273E0 Ex date 29 MAR 02 / Pay date 29 MAR 02	8 1250 0 000	- 885 35	0 00	0 00	- 885 35	
US TREAS NTS 8 125 DUE 08-15-2007 REG CUSIP 9128273E0 Ex date 31 JUL 02 / Pay date 31 JUL 02	8 1250 0 000	- 370 60	0 00	0 00	- 370 60	
US TREAS NTS 8 125 DUE 08 15-2007 REG CUSIP 9128273E0 Ex date 29 MAR 02 / Pay date 29 MAR 02	8 1250 0 000	- 942 87	0 00	0 00	- 942 87	
US TREAS NTS 8 125 DUE 08-15 2007 REG CUSIP 8128273E0 Ex date 29 MAR 02 / Pay date 29 MAR 02	8 1250 0 000	- 69 50	0 00	0 00	- 69 50	

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Account number 2602473
 Account Name FREEDOM FORUM INC--TATERS-SL

Income & Expense Detail - Base Currency

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Description	Asset ID/Dates	Rate	Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
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Income

US TREAS NTS 6 125 DUE 08 15-2007 REG		6 1250	289 78	289 78	0 00	0 00	- 289 78	
CUSIP 9128273E0 Ex date 28 FEB 02 / Pay date 07 MAR 02		0 000						
US TREAS NTS 6 125 DUE 08 15 2007 REG		6 1250	215 18	- 215 18	0 00	0 00	215 18	
CUSIP 9128273E0 Ex date 28 FEB 02 / Pay date 07 MAR 02		0 000						
US TREAS NTS 6 125 DUE 08 15 2007 REG		6 1250	4 217 60	4 217 60	0 00	0 00	4 217 60	
CUSIP 9128273E0 Ex date 30 APR 02 / Pay date 07 MAY 02		0 000						
US TREAS NTS 6 125 DUE 08 15 2007 REG		6 1250	883 78	883 78	0 00	0 00	883 78	
CUSIP 9128273E0 Ex date 30 APR 02 / Pay date 07 MAY 02		0 000						
US TREAS NTS 6 125 DUE 08 15 2007 REG		7 0000	9 378 98	9 378 98	0 00	0 00	9 378 98	
CUSIP 912827Y55 Ex date 28 FEB 02 / Pay date 07 MAR 02		0 000						
US TREAS 7 NT DUE 07 15 2006 REG		7 0000	- 771 85	- 771 85	0 00	0 00	771 85	
CUSIP 912827Y55 Ex date 31 JAN 02 / Pay date 06 FEB 02		0 000						
US TREAS 7 NT DUE 07 15 2006 REG		7 0000	614 96	614 96	0 00	0 00	614 96	
CUSIP 912827Y55 Ex date 28 FEB 02 / Pay date 07 MAR 02		0 000						
US TREAS 7 NT DUE 07 15-2006 REG		7 0000	349 18	349 18	0 00	0 00	349 18	
CUSIP 912827Y55 Ex date 31 JAN 02 / Pay date 06 FEB 02		0 000						
US TREAS 7 NT DUE 07-15 2006 REG		7 0000	868 82	868 82	0 00	0 00	868 82	
CUSIP 912827Y55 Ex date 31 DEC 01 / Pay date 31 DEC 01		0 000						
US TREAS 7 NT DUE 07 15 2006 REG		7 0000	709 33	709 33	0 00	0 00	709 33	
CUSIP 912827Y55 Ex date 31 JAN 02 / Pay date 06 FEB 02		0 000						
UTD PARCEL SVC AMER INC DEB INT RATE		8 3750	- 1 287 00	- 1 287 00	0 00	0 00	1 287 00	
8 375 TO STEP UP 04-01-2030 03 31-2030		0 000						
CUSIP 911308AB0 Ex date 29 NOV 02 Pay date								

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Fixed income						
WAL-MART STORES INC NT 6 875 DUE 08-10-2009 BEO CUSIP 831142BE2 Ex date 29 NOV 02 Pay date	6 8750 0 000	1 641 28	0 00	0 00	- 1 641 28	
WELLS FARGO & CO SUB NT DTD 04/09/1996 6 875 DUE 04 01-2006 REG CUSIP 949740BZ6 Ex date 29 NOV 02 Pay date	6 8750 0 000	- 4 380 64	0 00	0 00	- 4 380 64	
1ST USA CR CARD MASTER TR AST BKD CTF 2001-2 CL A FLTG 11-20-2006 BEO CUSIP 337435EE7 Ex date 31 DEC 02 Pay date	1 5100 0 000	- 18 23	0 00	0 00	18 23	
1ST USA CR CARD MASTER TR AST BKD CTF 2001-2 CL A FLTG 11-20-2006 BEO CUSIP 337435EE7 Ex date 29 NOV 02 Pay date	1 4800 0 000	- 58 89	0 00	0 00	- 58 89	
Total amortization		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		- 226,943 58	0 00	0 00	- 226,943 58	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 226,943 58	0 00	0 00	- 226,943 58	Earned income
Total fixed income		759,410 98	0 00	0 00	759,410 98	Receivable last period
		1,254,678 54	0 00	0 00	1,254,678 54	Receivable this period
		5,677,247 92	0 00	0 00	5,677,247 92	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		- 1,898,938 00	0 00	0 00	- 1,898,938 00	Income purchased this period
		1,838,516 01	0 00	0 00	1,838,516 01	Income sold this period
		6,112,093 49	0 00	0 00	6,112,093 49	Earned income
Cash and cash equivalents						
Short term investment funds						
United States - USD						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107	2 1620 281,727 830	8,895 10	0 00	0 00	8,895 10	Receivable last period

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name *FREEDOM FORUM INC.-TATTERS-SL

Income & Expense Detail - Base Currency

Description Asset ID/Dates Rate Shares/PAR Gross amount Tax recoverable Tax withheld Net amount Transaction type

Income

Cash and cash equivalents

MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	1 0557	468 762 300	18 963 88	0 00	0 00	18 963 99	Receivable this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	487 274 730	24 918 86	0 00	0 00	24 918 86	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	1,052 793 720	37 118 39	0 00	0 00	37 118 39	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	298 487 720	7 592 59	0 00	0 00	7 592 59	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	283 717 300	7 771 22	0 00	0 00	7 771 22	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	410 473 830	8 030 89	0 00	0 00	8 030 89	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	292 640 320	11 276 10	0 00	0 00	11 276 10	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	663 066 200	23 999 27	0 00	0 00	23 999 27	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	444,181 480	5 139 75	0 00	0 00	5 139 75	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	446 635 890	6,515 55	0 00	0 00	6 515 55	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	260 094 570	8 895 10	0 00	0 00	8 895 10	Received this period
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO	CUSIP 665278107	0000	438 671 240	24 776 52	0 00	0 00	24 776 52	Received this period

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
MFB NORTHN INSTL FDS DIVERSIFIED ASSETS PORTFOLIO CUSIP 665278107 Ex date 31 JUL 02 / Pay date 01 AUG 02	0000 570,057 260	47 149 08	0 00	0 00	47 149 08	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP 824999AAA4 Ex date 05 SEP 02 / Pay date 05 SEP 02	4716 0 000	3 98	0 00	0 00	3 98	Received this period
SHORT TERM INTEREST ADJUSTMENT CUSIP 824999AAA4 Ex date 02 MAY 02 / Pay date 03 MAY 02	4716 0 000	172 45	0 00	0 00	172 45	Received this period
Total short term investment funds		8,895 10 18,963 99 213,359 73 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	0 00 0 00 0 00 0 00 0 00 0 00 0 00 0 00	8,895 10 18,963 99 213,359 73 0 00 0 00 0 00 0 00 0 00	Receivable last period Receivable this period Received this period Tax recoverable last period Tax recoverable this period Tax reclaims received Income purchased this period Income sold this period
		223,428 62	0 00	0 00	223,428 62	Earned income
Accretion						
United States - USD						
United States dollar Ex date 28 JUN 02 / Pay date 28 JUN 02	0000 0 000	0 00	0 00	0 00	0 00	
United States dollar Ex date 29 MAR 02 / Pay date 29 MAR 02	0000 0 000	0 00	0 00	0 00	0 00	
United States dollar Ex date 31 JUL 02 / Pay date 31 JUL 02	0000 0 000	0 00	0 00	0 00	0 00	
United States dollar Ex date 30 MAY 02 / Pay date 30 MAY 02	0000 0 000	0 00	0 00	0 00	0 00	
United States dollar Ex date 31 DEC 01 / Pay date 31 DEC 01	0000 0 000	0 00	0 00	0 00	0 00	

Portfolio Statement

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Account Name *FREEDOM FORUM INC--TATTERS-SL Account number 2602473

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Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Income</i>						
Cash and cash equivalents						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 DEC 01 / Pay date 31 DEC 01						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 DEC 01 / Pay date 31 DEC 01						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 DEC 01 / Pay date 31 DEC 01						

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 DEC 01 / Pay date 31 DEC 01						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 DEC 01 / Pay date 31 DEC 01						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 07 MAY 02 / Pay date 07 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 07 MAY 02 / Pay date 07 MAY 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name FREEDOM FORUM INC--TATERS-SL

Income & Expense Detail - Base Currency

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Income

Cash and cash equivalents

Description	Asset ID/Dates	Rate	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
United States dollar	Ex date 31 DEC 01 / Pay date 31 DEC 01	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 28 JUN 02 / Pay date 28 JUN 02	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 29 MAR 02 / Pay date 29 MAR 02	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 31 JUL 02 / Pay date 31 JUL 02	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 31 JUL 02 / Pay date 31 JUL 02	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 30 MAY 02 / Pay date 30 MAY 02	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 07 MAY 02 / Pay date 07 MAY 02	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 31 DEC 01 / Pay date 31 DEC 01	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 28 JUN 02 / Pay date 28 JUN 02	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 29 MAR 02 / Pay date 29 MAR 02	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 31 JUL 02 / Pay date 31 JUL 02	0 000	0 00	0 00	0 00	0 00	
United States dollar	Ex date 30 MAY 02 / Pay date 30 MAY 02	0 000	0 00	0 00	0 00	0 00	

◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 28 JUN 02 / Pay date 28 JUN 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 JUL 02 / Pay date 31 JUL 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
Total accretion		0 00	0 00	0 00	0 00	0 00 Receivable last period
		0 00	0 00	0 00	0 00	0 00 Receivable this period
		0 00	0 00	0 00	0 00	0 00 Received this period
		0 00	0 00	0 00	0 00	0 00 Tax recoverable last period
		0 00	0 00	0 00	0 00	0 00 Tax recoverable this period
		0 00	0 00	0 00	0 00	0 00 Tax reclaims received
		0 00	0 00	0 00	0 00	0 00 income purchased this period
		0 00	0 00	0 00	0 00	0 00 Income sold this period
		0 00	0 00	0 00	0 00	0 00 Earned Income
Amortization						
United States - USD						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 DEC 01 / Pay date 31 DEC 01						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 07 MAY 02 / Pay date 07 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 DEC 01 / Pay date 31 DEC 01						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 07 MAY 02 / Pay date 07 MAY 02						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 07 MAY 02 / Pay date 07 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 30 MAY 02 / Pay date 30 MAY 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 29 MAR 02 / Pay date 29 MAR 02						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 DEC 01 / Pay date 31 DEC 01						
United States dollar	0000 0 000	0 00	0 00	0 00	0 00	
Ex date 31 DEC 01 / Pay date 31 DEC 01						
Total amortization		0 00	0 00	0 00	0 00	Receivable last period
		0 00	0 00	0 00	0 00	Receivable this period
		0 00	0 00	0 00	0 00	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		0 00	0 00	0 00	0 00	Earned income

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

◆ **Income & Expense Detail - Base Currency**

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
Income						
Cash and cash equivalents						
Total cash and cash equivalents						
		8,895 10	0 00	0 00	8,895 10	Receivable last period
		18,963 99	0 00	0 00	18,963 99	Receivable this period
		213,359 73	0 00	0 00	213,359 73	Received this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		<u>223,428 62</u>	<u>0 00</u>	<u>0 00</u>	<u>223,428 62</u>	<u>Earned Income</u>
Total Income						
		<u>770,249 27</u>	<u>0 00</u>	<u>0 00</u>	<u>770,249 27</u>	<u>Receivable last period</u>
		<u>1,275,409 33</u>	<u>0 00</u>	<u>0 00</u>	<u>1,275,409 33</u>	<u>Receivable this period</u>
		<u>5,913,398 80</u>	<u>0 00</u>	<u>0 00</u>	<u>5,913,398 80</u>	<u>Received this period</u>
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		<u>1,898,938 00</u>	<u>0 00</u>	<u>0 00</u>	<u>- 1,898,938 00</u>	<u>Income purchased this period</u>
		<u>1,838,516 01</u>	<u>0 00</u>	<u>0 00</u>	<u>1,838,516 01</u>	<u>Income sold this period</u>
		<u>6,358,134 87</u>	<u>0 00</u>	<u>0 00</u>	<u>6,358,134 87</u>	<u>Earned Income</u>

Expense

Cash and cash equivalents

Currency

United States - USD

PAID TATTERSALL ADVISORY GROUP 0000 - 35 410 00 0 00 0 00 - 35 410 00 Paid this period
REPRESENTING INVESTMENT MANAGEMENT FEES 0 000
FOR QUARTER ENDING 4/1/02 & 30/02
Value date 18 JUN 02 / Entry date 18 JUN 02

PAID TATTERSALL ADVISORY GROUP 0000 - 34 931 00 0 00 0 00 34,931 00 Paid th period
REPRESENTING INVESTMENT MANAGEMENT FEES 0 000
FOR THE PERIOD 01 01 02-03 31 02
Value date 08 FEB 02 / Entry date 08 FEB 02

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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◆ Income & Expense Detail - Base Currency

Description Asset ID/Dates	Rate Shares/PAR	Gross amount	Tax recoverable	Tax withheld	Net amount	Transaction type
<i>Expense</i>						
Cash and cash equivalents						
Total currency		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 70,341 00	0 00	0 00	- 70,341 00	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 70,341 00	0 00	0 00	- 70,341 00	Expenses recognized
Total cash and cash equivalents						
		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 70,341 00	0 00	0 00	- 70,341 00	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 70,341 00	0 00	0 00	- 70,341 00	Expenses recognized
Total expense						
		0 00	0 00	0 00	0 00	Payable last period
		0 00	0 00	0 00	0 00	Payable this period
		- 70,341 00	0 00	0 00	- 70,341 00	Paid this period
		0 00	0 00	0 00	0 00	Tax recoverable last period
		0 00	0 00	0 00	0 00	Tax recoverable this period
		0 00	0 00	0 00	0 00	Tax reclaims received
		0 00	0 00	0 00	0 00	Income purchased this period
		0 00	0 00	0 00	0 00	Income sold this period
		- 70,341 00	0 00	0 00	- 70,341 00	Expenses recognized

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Funding & Disbursement Summary

Transaction type	Receipts	Disbursements	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
Security Receipts	0 00	0 00	47 004 356 76	45 668 270 33	0 00 0 00	0 00	0 00	0 00
Security Deliveries	0 00	0 00	- 502 010 00	497 980 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers Out	0 00	- 11 793 089 83	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Interportfolio Transfers In	24 542 930 43	0 00	0 00	0 00	0 00 0 00	0 00	0 00	0 00
Total	24,542,930 43	- 11,793,089 83	48,502,346 76	45,170,290 33	0 00 0 00	0 00	0 00	0 00

Total unrealized gain/loss security disbursements less receipts

- 1,332 056 43

◆ Funding & Disbursement Detail
Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
28 Jun 02 13 Aug 02 CUSIP 38208RYL2	GNMA POOL # 458915 SER 2028 8 DUE 08-15-2028 REG Shares/PAR 417 538 030 TRANSFERRED FROM ACCOUNT 26-37682	419,750 98	408 600 14	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 38208SEZ1	GNMA POOL # 459252 SER 2028 7 5 DUE 02-15-2028 REG Shares/PAR 2,378 774 430 TRANSFERRED FROM ACCOUNT 26-37682	2,521,358 17	2,382 781 98	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 38208U2C0	GNMA POOL # 461871 SER 2028 8 DUE 08-15-2028 REG Shares/PAR 371 340 340 TRANSFERRED FROM ACCOUNT 26-37682	373,308 44	363,391 32	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 38208XGX3	GNMA POOL # 463814 SER 2028 8 DUE 04-15-2028 REG Shares/PAR 37,813 160 TRANSFERRED FROM ACCOUNT 26 37682	37 812 51	36 808 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 38208AD84	GNMA POOL # 465525 SER 2028 8 DUE 04-15-2028 REG Shares/PAR 548,853 110 TRANSFERRED FROM ACCOUNT 26-37682	551 882 58	537,202 42	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 38208HMA0	GNMA POOL # 472053 SER 2028 8 DUE 07-15-2028 REG Shares/PAR 109 735 580 TRANSFERRED FROM ACCOUNT 26-37682	110,317 18	107 388 58	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 38208KRJ9	GNMA POOL # 473989 SER 2028 8 DUE 07-15-2028 REG Shares/PAR 649 080 820 TRANSFERRED FROM ACCOUNT 26-37682	652,520 95	635,845 36	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 38208LJG2	GNMA POOL # 474883 SER 2028 8 DUE 08-15-2028 REG Shares/PAR 51 890 710 TRANSFERRED FROM ACCOUNT 26-37682	52 165 73	50,779 83	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 38208NDM1	GNMA POOL # 478308 SER 2028 8 DUE 05-15-2028 REG Shares/PAR 548,428 310 TRANSFERRED FROM ACCOUNT 26 37682	552,340 28	537,667 10	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 38208QBV8	GNMA POOL # 478052 SER 2028 8 DUE 05-15-2028 REG Shares/PAR 25,843 480 TRANSFERRED FROM ACCOUNT 26-37682	25,980 43	25,290 28	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

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Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Funding & Disbursement Detail Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
28 Jun 02 13 Aug 02 CUSIP 362095UY5	GNMA POOL # 480399 SER 2028 6 DUE 07-15-2028 REG Shares/PAR 329 304 200 TRANSFERRED FROM ACCOUNT 26-37682	331 049 51	322 255 02	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 38211G4T7	GNMA POOL # 513034 SER 2029 7 DUE 08 15 2029 REG Shares/PAR 1 998 199 260 TRANSFERRED FROM ACCOUNT 26-37682	2,066 593 96	1 935,077 07	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 36212CZ87	GNMA POOL # 530067 SER 2030 8 DUE 07 15 2030 REG Shares/PAR 952 153 890 TRANSFERRED FROM ACCOUNT 26 37682	1 013 110 89	961 526 77	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 36225A527	GNMA POOL # 780537 6 DUE 08 15-2028 REG Shares/PAR 3 065,737 340 TRANSFERRED FROM ACCOUNT 26 37682	3 088 944 97	2,898 080 13	0 00 0 00	0 00	0 00	0 00
28 Jun 02 13 Aug 02 CUSIP 36225A2B5	GNMA POOL # 780770 6 DUE 04-15-2028 REG Shares/PAR 4,145,589 860 TRANSFERRED FROM ACCOUNT 26-37682	4,174 318 80	4 105 429 47	0 00 0 00	0 00	0 00	0 00
28 Jun 02 30 Jul 02 CUSIP 549681CA3	LOWES COS INC 8 25 DUE 08-01-2010 BEO Shares/PAR 1 535 000 000 TRANSFERRED FROM ACCOUNT 26-37682	1,778 236 10	1 712 065 75	0 00 0 00	0 00	0 00	0 00
28 Jun 02 20 Aug 02 CUSIP 868810AC8	SUN MICROSYSTEMS INC SR NT 7 DUE 08 15 2002 BEO Shares/PAR 1 000 000 000 TRANSFERRED FROM ACCOUNT 26 37682	1 003 680 00	999 800 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 26 Aug 02 CUSIP 912810FE3	U S TREAS BDS 5 500 DUE 08 15-2028 REG REG Shares/PAR 7 200 000 000 TRANSFERRED FROM ACCOUNT 26 37682	7 018 784 00	6 634 125 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00

◆ Funding & Disbursement Detail
Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
28 Jun 02 28 Jun 02	United States dollar Shares/PAR 000 TO REFLECT AMORTIZATION	0 00	0 00	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

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Funding & Disbursement Detail Security Receipts

Account number 2602473
Account Name 'FREEDOM FORUM INC.-TATERS-SL

Value date	Entry date	Security description	Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss	Translation	Total
28 Jun 02	28 Jun 02	UN PAC CORP 6 625 NTS DUE 02 01 2008 BEQ	UN PAC CORP 6 625 NTS DUE 02 01 2008 BEQ	1 781,119 20	1,665,955 20	0 00	0 00	0 00	0 00	0 00
			TRANSFERRED FROM ACCOUNT 28 37682			0 00				
			CUSIP 6078188X6			0 00				
28 Jun 02	28 Jun 02	US TRES BOS 7 1/4 15/8/2022 USD1000 7 25	US TRES BOS 7 1/4 15/8/2022 USD1000 7 25	626 209 50	626 554 95	0 00	0 00	0 00	0 00	0 00
			TRANSFERRED FROM ACCOUNT 28-37682			0 00				
			CUSIP 812810EM6			0 00				
28 Jun 02	28 Jun 02	US TRES NTS 5 875 DUE 11-15-2004 BEQ	US TRES NTS 5 875 DUE 11-15-2004 BEQ	212 718 00	211 757 81	0 00	0 00	0 00	0 00	0 00
			TRANSFERRED FROM ACCOUNT 28-37682			0 00				
			CUSIP 912827657			0 00				
28 Jun 02	28 Jun 02	WAL MART STORES INC NT 6 875 DUE	WAL MART STORES INC NT 6 875 DUE	767,956 00	768 229 00	0 00	0 00	0 00	0 00	0 00
			TRANSFERRED FROM ACCOUNT 28-37682			0 00				
			CUSIP 831142BE2			0 00				
28 Jun 02	30 Jun 02	BURL NORTN SANTA FE CORP 7 125 DUE	BURL NORTN SANTA FE CORP 7 125 DUE	859 328 00	859,688 00	0 00	0 00	0 00	0 00	0 00
			TRANSFERRED FROM ACCOUNT 28-37682			0 00				
			CUSIP 121887AS3			0 00				
8 Jul 02	9 Aug 02	US TRES NTS 6 125 DUE 08 15-2007 REG	US TRES NTS 6 125 DUE 08 15-2007 REG	6 154 223 40	6 125 339 65	0 00	0 00	0 00	0 00	0 00
			TRANSFERRED FROM ACCOUNT 28 37682			0 00				
			CUSIP 9128273E0			0 00				
31 Jul 02	15 Aug 02	CMLB COML CONDUIT MTG TR SER 1999 CI CL A1	CMLB COML CONDUIT MTG TR SER 1999 CI CL A1	0 00	0 00	0 00	0 00	0 00	0 00	0 00
			ADD DUMMY CV TO RECORD TO SUPPORT REVERSAL OF ENTRY AT DTD B/6/02			0 00				
			CUSIP 501773CR4			0 00				
26 Aug 02	26 Aug 02	United States dollar	United States dollar	0 00	0 00	0 00	0 00	0 00	0 00	0 00
			TO REFLECT ACCRETION			0 00				
			Shares/PAR			0 00				
			000			0 00				
26 Aug 02	26 Aug 02	United States dollar	United States dollar	0 00	0 00	0 00	0 00	0 00	0 00	0 00
			TO REFLECT ACCRETION			0 00				
			Shares/PAR			0 00				
			000			0 00				
26 Aug 02	26 Aug 02	United States dollar	United States dollar	0 00	0 00	0 00	0 00	0 00	0 00	0 00
			TO REFLECT ACCRETION			0 00				
			Shares/PAR			0 00				
			000			0 00				
26 Aug 02	26 Aug 02	United States dollar	United States dollar	0 00	0 00	0 00	0 00	0 00	0 00	0 00
			TO REFLECT ACCRETION			0 00				
			Shares/PAR			0 00				
			000			0 00				

◆ Funding & Disbursement Detail
Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
28 Aug 02 28 Aug 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR 000 TO REFLECT ACCRETION	0 00	0 00	0 00 0 00	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Funding & Disbursement Detail Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
30 Sep 02 30 Sep 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
30 Sep 02 30 Sep 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
7 Nov 02 7 Nov 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
7 Nov 02 7 Nov 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
7 Nov 02 7 Nov 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
7 Nov 02 7 Nov 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
7 Nov 02 7 Nov 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
7 Nov 02 7 Nov 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
7 Nov 02 7 Nov 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00
7 Nov 02 7 Nov 02	United States dollar Shares/PAR TO REFLECT ACCRETION 000	0 00	0 00	0 00 0 00	0 00	0 00	0 00

◆ Funding & Disbursement Detail
Security Receipts

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
7 Nov 02	United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
7 Nov 02	Shares/PAR 000 TO REFLECT ACCRETION			0 00			
7 Nov 02	United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
7 Nov 02	Shares/PAR 000 TO REFLECT ACCRETION			0 00			
7 Nov 02	United States dollar	0 00	0 00	0 00	0 00	0 00	0 00
7 Nov 02	Shares/PAR 000 TO REFLECT ACCRETION			0 00			
Total security receipts		47,004,358 78	45,888,270 33	0 00	0 00	0 00	0 00

Security Deliveries

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount Cost on gain/loss	Market	Realized gain/loss Translation	Total
8 May 02	##PVTPL COORS BREWING CO SR NT 144A @ 37DO	- 502 010 00	- 497,980 00	0 00	0 00	0 00	0 00
13 May 02	NOT USE SEE SEC #4-218534			0 00			
CUSIP #1701RAA8	Shares/PAR -500,000 000 500 000 00PAR REMOVED FROM RECORD TO CORRECT INTERNAL SECURITY NUMBER REFER TO SECURITY NUMBER 4-218534						
Total security deliveries		- 502,010 00	- 497,980 00	0 00	0 00	0 00	0 00

Interportfolio Transfers Out

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
2 Jan 02	United States dollar	0 00	0 00	- 281 727 83	0 00	0 00	0 00
2 Jan 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172, INC - CASH FREEDOM FORUM						
1 Feb 02	United States dollar	0 00	0 00	- 466 898 14	0 00	0 00	0 00
1 Feb 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172 INC - CASH FREEDOM FORUM						
1 Mar 02	United States dollar	0 00	0 00	460 926 38	0 00	0 00	0 00
1 Mar 02	TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-02172 INC - CASH FREEDOM FORUM						

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
Account Name *FREEDOM FORUM INC--TATTERS-SL

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Funding & Disbursement Detail Interportfolio Transfers Out

Value date Entry date Asset ID	Security description Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
1 Apr 02 1 Apr 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172, INC - CASH FREEDOM FORUM	0 00	0 00	292 640 32	0 00	0 00	0 00
1 May 02 1 May 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC - CASH FREEDOM FORUM	0 00	0 00	- 290 868 20	0 00	0 00	0 00
3 Jun 02 3 Jun 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC - CASH FREEDOM FORUM	0 00	0 00	418 676 10	0 00	0 00	0 00
1 Jul 02 1 Jul 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC - CASH FREEDOM FORUM	0 00	0 00	298 487 72	0 00	0 00	0 00
1 Aug 02 1 Aug 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM	0 00	0 00	574 814 47	0 00	0 00	0 00
3 Sep 02 3 Sep 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM	0 00	0 00	1 052 793 72	0 00	0 00	0 00
12 Sep 02 12 Sep 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC - CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3 000 000 00	0 00	0 00	0 00
1 Oct 02 1 Oct 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172 INC CASH FREEDOM FORUM	0 00	0 00	480 195 12	0 00	0 00	0 00
1 Nov 02 1 Nov 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC CASH FREEDOM FORUM	0 00	0 00	687 785 92	0 00	0 00	0 00
18 Nov 02 18 Nov 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26 02172 INC - CASH FREEDOM FORUM TRANSFER FUNDS PER CLIENT DIRECTION	0 00	0 00	3,000 000 00	0 00	0 00	0 00
2 Dec 02 2 Dec 02	United States dollar TRANSFERRED TO INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-02172, INC - CASH FREEDOM FORUM	0 00	0 00	487 274 73	0 00	0 00	0 00
Total interportfolio transfers out		0 00	0 00	- 11,793,089 63	0 00	0 00	0 00

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account Name *FREEDOM FORUM INC--TATTERS-SL
 Account number 2602473

◆ **Funding & Disbursement Detail**
Interportfolio Transfers In

<u>Value date</u> <u>Entry date</u> Asset ID	<u>Security description</u> Transaction description	Market value	Cost	Transaction amount	Market	Realized gain/loss Translation	Total
28 Jun 02	United States dollar	0 00	0 00	24,542,930 43	0 00	0 00	0 00
28 Jun 02	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 28-37682 ZZ*FREEDOM FORUM INC -MANNING- AS PART OF 6/28/02'S TBA.						
Total Interportfolio transfers in		0 00	0 00	24,542,930 43	0 00	0 00	0 00
Total		48,502,348 76	45,170,280,33		0 00	0 00	0 00
Total unrealized gain/loss security disbursements less receipts							- 1,332 058 43

Portfolio Statement

1 JAN 02 - 31 DEC 02

Account number 2602473
 Account Name *FREEDOM FORUM INC.-TATTERS-SL

Capital Change Detail

Ex date Shares Original security description/Asset ID Original cost Change description Payment Resulting security description/Asset ID Resulting cost Realized gain/loss Market Transaction

Fixed Income

United States

9 May 02	#REGORG/BLACKROCK 2001 TERM TR	0.00	RECEIVED ADDITIONAL FINAL LIQUIDATION PAYMENT OF SHARES HELD ON 08/15/01 AT A RATE OF \$0.004084 PER SHARE	796.79	0.00	CUSIP 082477108	0.00	796.79		
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27 Sep 02	COORS BREWING CO SR NT & 375 DUE 05 15 2012 BEO CUSIP	0.00	IN EXCHANGE FOR 500 000 00 PAR/SHARES 21701RAB4	0.00	0.00	COORS BREWING CO SR NT & 375 DUE 05 15 2012 BEO CUSIP 21701RAB4	497,980.00	0.00		
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27 Sep 02	PVTPL COORS BREWING CO SR NT 144A & 375 DUE 05 15 2012 BEO CUSIP 21701RAA8	0.00	DELIVERED 500 000 00 PAR/SHARES IN EXCHANGE FOR 500,000 00 COORS BREWING CO SR NT & 375 AT A RATE OF 1 FOR 1 EFFECTIVE 09/18/02 PER EXCHANGE	0.00	0.00	PVTPL COORS BREWING CO SR NT 144A & 375 DUE 05 15 2012 BEO CUSIP 21701RAA8	497,980.00	0.00		
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15 Oct 02	PVTPL WEYERHAEUSER CO NT 144A 5 5 DUE 03 15 2005 BEO CUSIP 982166BC7	0.00	DELIVERED 425 000 00 PAR/SHARES IN EXCHANGE FOR 425 000 00 WEYERHAEUSER CO 5 5% AT A RATE OF 1 FOR 1 EFFECTIVE 10/07/02 PER EXCHANGE	0.00	0.00	PVTPL WEYERHAEUSER CO NT 144A 5 5 DUE 03 15 2005 BEO CUSIP 982166BC7	424,417.75	0.00		
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15 Oct 02	WEYERHAEUSER CO NT & 5 DUE 03 15 2005 BEO CUSIP	0.00	RECEIVED 425 000 00 PAR/SHARES IN EXCHANGE FOR 425 000 00 WEYERHAEUSER CO 5 5% AT A RATE OF 1 FOR 1 EFFECTIVE 10/07/02 PER EXCHANGE	0.00	0.00	WEYERHAEUSER CO NT 5 5 DUE 03 15 2005 BEO CUSIP 982166BK9	424,417.75	0.00		
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4 Dec 02	MFC HYPERION 2002 TERM TR INC COM CUSIP 448915108	0.00	RECEIVED PARTIAL LIQUIDATION PAYMENT ON SHARES AT A RATE OF 001 PER SHARE RECORD DATE 11 29 02	276.00	0.00		0.00	276.00		
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◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment Amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Fixed Income</i>							
United States							
30 Dec 02	MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108	0 00	CALLED @ 100 00 PAR AT \$ 9 43 FULL REDEMPTION AS OF 2002 12-30 REG 07 SECURITY 4071283 CUSIP 09247P108	934 513 00	MFC BLACKROCK STRATEGIC TERM TR INC COM CUSIP 09247P108 @ 100 000	0 00 757 720 00	178,793 00 0 00
Total United States		0 00		935,585 79		- 757,720 00	177,865 79 0 00
Total Fixed Income		0 00		935,585 79		- 757,720 00	177,865 79 0 00
Total Total Payment Income		0 00		935,585 79 0 00		- 757,720 00	177,865 79 0 00

If you are filing for an Additional (not automatic) 3-Month Extension, complete only Part II and check this box

Note: Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868.

If you are filing for an Automatic 3-Month Extension, complete only Part I (on page 1)

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

Name of Exempt Organization: THE FREEDOM FORUM, INC.
Employer Identification number: 54-1604427
Address: 1101 WILSON BOULEVARD, ARLINGTON, VA 22209-2248

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

Form 990, Form 990-EZ, Form 990-T (sec 401(a) or 408(a) trust), Form 1041-A, Form 5227, Form 8870, Form 990-BL, Form 990-PF, Form 990-T (trust other than above), Form 4720, Form 6069

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

If the organization does not have an office or place of business in the United States, check this box.
If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) ...

I request an additional 3-month extension of time until November 17, 2003
For calendar year 2002, or other tax year beginning ... and ending ...
If this tax year is for less than 12 months, check reason: Initial return, Final return, Change in accounting period
State in detail why you need the extension: Additional time is needed to compile the information necessary to prepare a complete and accurate return.

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions \$ 191,000
8b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 \$ 706,541
8c Balance Due Subtract line 8b from line 8a Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions \$ None

Signature and Verification

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

Signature: Nicole F. Mandeville Title: Sr VP Finance & Treasury Date: 8/14/2003

Notice to Applicant - To Be Completed by the IRS

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

EXTENSION APPROVED

AUG 11 2003

By: LINDA WEISKOPE, FIELD DIRECTOR, SUBMISSION PROCESSING, OGDEN

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

Name: KPMG LLP ATTN: Richard J. Locastro
Address: 2001 M Street, NW, Washington, DC 20036-3310