

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

2001

Department of the Treasury
Internal Revenue Service

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

For calendar year 2001, or tax year beginning _____ **, 2001, and ending** _____

G Check all that apply		<input type="checkbox"/> Initial return	<input type="checkbox"/> Final return	<input type="checkbox"/> Amended return	<input type="checkbox"/> Address Change	<input type="checkbox"/> Name change
Use the IRS label Otherwise, print or type See Specific Instructions	Name of Organization Lumina Foundation for Education, Inc				A Employer Identification Number 35-1813228	
	Number and Street (or P O box number if mail is not delivered to street address) Room/Suite 30 South Meridian Street 700		B Telephone Number (see instructions) (317) 951-5003		C If exemption application is pending, check here <input type="checkbox"/> D 1 Foreign organizations, check here <input type="checkbox"/> 2 Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>	
	City or Town State ZIP code Indianapolis IN 46204					
H Check type of organization <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation				E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/> F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>		
I Fair market value of all assets at end of year (from Part II, column c, line 16) \$ 991,267,826			J Accounting method <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____ <i>(Part I, column d must be on cash basis)</i>			

Part I Analysis of Revenue and Expenses <i>(The total of amounts in columns b, c, and d may not necessarily equal the amounts in column a) (see instructions)</i>	(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 (att sch) Ch <input checked="" type="checkbox"/> if the foundn is not req to att Sch B				
2 Distributions from split interest trusts				
3 Interest on savings and temporary cash investments	29,320,480	29,320,480		
4 Dividends and interest from securities	4,475,459	4,475,459		
5a Gross rents b (Net rental income or (loss))				
6a Net gain/(loss) from sale of assets <i>(from line 10)</i>	222,641,679			
b Gross sales prices for all assets on line 6a \$1,384,712,786				
7 Capital gain net income (from Part IV line 2)		207,998,693		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances b Less Cost of goods sold c Gross profit/(loss) (att sch)				
11 Other income (attach schedule)				
12 Total Add lines 1 through 11	256,437,618	241,794,632		
13 Compensation of officers directors trustees etc	1,881,582	310,112		1,315,099
14 Other employee salaries and wages	1,276,015	36,086		1,103,647
15 Pension plans, employee benefits	2,602,268			684,548
16a Legal fees (attach schedule) STMT 2	561,965	135,755		426,210
b Accounting fees (attach sch) STMT 3	88,144			88,144
c Other prof fees (attach sch) STMT 4	4,323,675	3,263,475		1,060,200
17 Interest				
18 Taxes (attach schedule) See Statement 5	5,121,681			
19 Depreciation (attach schedule) and depletion STMT 6	55,382			
20 Occupancy STMT 7	-497,880			134,125
21 Travel, conferences, and meetings	268,491			268,491
22 Printing and publications	238,836			238,836
23 Other expenses (attach schedule) See Line 23 Stmt 8	442,939			442,939
24 Total operating and administrative expenses. Add lines 13 through 23	16,363,098	3,745,428		5,762,239
25 Contributions, gifts, grants paid	51,946,021			46,960,694
26 Total expenses and disbursements Add lines 24 and 25	68,309,119	3,745,428		52,722,933
a Excess of revenue over expenses and disbursements	188,128,499			
b Net investment income (if negative enter 0)		238,049,204		
c Adjusted net income (if negative enter 0)				

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REVENUE ADMINISTRATIVE AND EXPENSES

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Part II Balance Sheets

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

		Beginning of year	End of year		
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
A S S E T S	1	Cash – non-interest bearing	403,537,588	424,141	424,141
	2	Savings and temporary cash investments		76,689,670	76,689,670
	3	Accounts receivable ▶ 2,575,067			
		Less allowance for doubtful accounts ▶ 0	2,866,036	2,575,067	2,575,067
	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 instructions)			
	7	Other notes and loans receivable (attach sch) ▶ 70,875,000			
		Less allowance for doubtful accounts ▶ 0		70,875,000	70,875,000
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges	299,544	688,800	688,800
	10a	Investments – U S and state government obligations (attach schedule) Stmt 10		43,221,214	43,221,214
	b	Investments – corporate stock (attach schedule) Stmt 10	370,000,000	572,594,579	572,594,579
	c	Investments – corporate bonds (attach schedule) Stmt 10		140,626,877	140,626,877
	11	Investments – land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶				
12	Investments – mortgage loans Stmt 10		14,983,161	14,983,161	
13	Investments – other (attach schedule) Stmt 10		68,398,652	68,398,652	
14	Land, buildings, and equipment basis ▶ 357,590				
	Less accumulated depreciation (attach schedule) Stmt 11 ▶ 166,925	57,124	190,665	190,665	
15	Other assets (describe ▶)				
16	Total assets (to be completed by all filers – see instructions Also, see page 1, item I)	776,760,292	991,267,826	991,267,826	
L I A B I L I T I E S	17	Accounts payable and accrued expenses	2,775,091	5,932,622	
	18	Grants payable	508,964	4,985,327	
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, & other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	Total liabilities (add lines 17 through 22)	3,284,055	10,917,949	
N E T A S S E T B A L A N C E S	Organizations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31 <input checked="" type="checkbox"/>				
	24	Unrestricted	773,476,237	980,349,877	
	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, building, and equipment fund			
29	Retained earnings, accumulated income, endowment, or other funds				
30	Total net assets or fund balances (see instructions)	773,476,237	980,349,877		
31	Total liabilities and net assets/fund balances (see instructions)	776,760,292	991,267,826		

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	773,476,237
2	Enter amount from Part I, line 27a	2	188,128,499
3	Other increases not included in line 2 (itemize) ▶ See Other Increases Stmt 12	3	18,745,141
4	Add lines 1, 2, and 3	4	980,349,877
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) – Part II, column (b), line 30	6	980,349,877

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 shares MLC Company)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (month day year)	(d) Date sold (month day year)
1a See Statement 13		VARIOUS	VARIOUS
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 (column (h) gain minus column (k), but not less than 0) or Losses (from column (h))
(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (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	207,998,693
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 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 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 (column (b) divided by column (c))
2000	1,978,617	778,453,861	0.002542
1999			
1998			
1997			
1996			

2 Total of line 1, column (d)	2	0.002542
3 Average distribution ratio for the 5 year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.002542
4 Enter the net value of noncharitable-use assets for 2001 from Part X, line 5	4	969,938,399
5 Multiply line 4 by line 3	5	2,465,583
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	2,380,492
7 Add lines 5 and 6	7	4,846,075
8 Enter qualifying distributions from Part XII, line 4	8	52,917,829

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

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

1 a	Exempt operating foundations described in Section 4940(d)(2), check here <input type="checkbox"/> and enter 'N/A' on line 1 Date of ruling letter _____ (attach copy of ruling letter if necessary – see instructions)		
b	Domestic organizations that meet the Section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b	1	2,380,492
c	All other domestic organizations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, column (b)		
2	Tax under Section 511 (domestic Section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0
3	Add lines 1 and 2	3	2,380,492
4	Subtitle A (income) tax (domestic Section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	0
5	Tax based on investment income . Subtract line 4 from line 3. If zero or less, enter -0-	5	2,380,492
6	Credits/Payments		
a	2001 estimated tax prmts and 2000 overpayment credited to 2001	6 a	5,024,361
b	Exempt foreign organizations – tax withheld at source	6 b	
c	Tax paid with application for extension of time to file (Form 8868)	6 c	
d	Backup withholding erroneously withheld	6 d	
7	Total credits and payments. Add lines 6a through 6d	7	5,024,361
8	Enter any penalty for underpayment of estimated tax. Check here <input type="checkbox"/> if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	2,643,869
11	Enter the amount on line 10 to be: Credited to 2002 estimated tax <input type="checkbox"/> 400,000 Refunded <input type="checkbox"/>	11	2,243,869

Part VII-A Statements Regarding Activities

	Yes	No
1 a		X
1 b		X
<i>If the answer is 'Yes' to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the organization in connection with the activities</i>		
1 c		X
d		
(1) On the organization <input type="checkbox"/> \$ 0 (2) On organization managers <input type="checkbox"/> \$ 0		
e		
Enter the reimbursement (if any) paid by the organization during the year for political expenditure tax imposed on organization managers <input type="checkbox"/> \$ 0		
2		X
<i>If 'Yes,' attach a detailed description of the activities</i>		
3		X
<i>If 'Yes,' attach a conformed copy of the changes</i>		
4 a		X
4 b		X
5		X
<i>If Yes, attach the statement required by General Instruction T</i>		
6	X	
7	X	
8 a		
Enter the states to which the foundation reports or with which it is registered (see instructions) <input type="checkbox"/> <u>Delaware and Indiana</u>		
8 b	X	
9		X
10		X
11	X	
<i>If 'Yes,' attach a schedule listing their names and addresses</i>		
Web site address <input type="checkbox"/> <u>www.luminafoundation.org</u>		
12		
The books are in care of <input type="checkbox"/> <u>David A Brown, Controller</u> Telephone no <input type="checkbox"/> <u>(317) 951-5003</u> Located at <input type="checkbox"/> <u>30 South Meridian Street, Suite 700 Indianapolis, IN</u> ZIP + 4 <input type="checkbox"/> <u>46204</u>		
13		
Section 4947(a)(1) nonexempt charitable trusts filing Form 990 PF in lieu of Form 1041 – Check here <input type="checkbox"/> and enter the amount of tax exempt interest received or accrued during the year <input type="checkbox"/> N/A <input type="checkbox"/> 13		

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 type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? Stmt 14	<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 instructions)? Organizations relying on a current notice regarding disaster assistance check here	<input type="checkbox"/>	X
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 2001?		X
2 Taxes on failure to distribute income (Section 4942) (does not apply for years the organization was a private operating foundation defined in Section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2001, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2001? If 'Yes,' list the years	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
20__ , 19__ , 19__ , 19__		
b Are there any years listed in 2a for which the organization is not applying the provisions of Section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying Section 4942(a)(2) to all years listed, answer 'No' and attach statement - see instructions)		X
c If the provisions of Section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here		
20__ , 19__ , 19__ , 19__		
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 checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
b If 'Yes,' did it have excess business holdings in 2001 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 2001)		X
4 a Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?		X
b Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2001?		X
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 type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(4) Provide a grant to an organization other than a charitable, etc., organization described in Section 509(a)(1), (2), or (3), or Section 4940(d)(2)?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b If any answer is 'Yes' to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations Section 53.4945 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here	<input type="checkbox"/>	X
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? If 'Yes,' attach the statement required by Regulations Section 53.4945-5(d)	<input type="checkbox"/> Yes	<input type="checkbox"/> No
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?		X

If you answered 'Yes' to 6b, also file 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 instructions)

(a) Name and address	(b) Title and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Statement 14		1,475,017	1,435,804	0

2 Compensation of five highest-paid employees (other than those included on line 1-- see instructions) If none, enter 'None'

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Statement 15		401,110	18,959	0

Total number of other employees paid over \$50,000 ▶ 3

3 Five highest-paid independent contractors for professional services -- (see instructions) If none, enter 'None'

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
Ice Miller P O Box 663633 Indianapolis, IN 46266	Legal	531,045
Kipp Research Publishing 15 Bliss River Court Sacramento CA 95831	Publication Research	108,271
William M Mercer 21633 Network Place Chicago, IL 60673-1216	Employee Benefits	204,271
Thomas William Peterson P O Box 306 Zionsville, IN 46077	Custom Computer Software	77,377
SSI P O Box 98991 Chicago, IL 60693	Executive Board Member search	90,220

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

Part IX-A Summary of Direct Charitable Activities

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

	Expenses
1 N/A	
	0
2	
3	
4	

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

Describe the two largest program related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 None	
2	0
All other program related investments See instructions	
3	
Total Add lines 1 through 3	None

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

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc, purposes		
a Average monthly fair market value of securities	1a	629,135,004
b Average of monthly cash balances	1b	248,364,325
c Fair market value of all other assets (see instructions)	1c	107,209,706
d Total (add lines 1a, b and c)	1d	984,709,035
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2 Acquisition indebtedness applicable to line 1 assets	2	0
3 Subtract line 2 from line 1d	3	984,709,035
4 Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	14,770,636
5 Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	969,938,399
6 Minimum investment return Enter 5% of line 5	6	48,496,920

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

1 Minimum investment return from Part X, line 6	1	48,496,920
2a Tax on investment income for 2001 from Part VI, line 5	2a	2,380,492
b Income tax for 2001 (This does not include the tax from Part VI)	2b	
c Add lines 2a and 2b	2c	2,380,492
3 Distributable amount before adjustments Subtract line 2c from line 1	3	46,116,428
4a Recoveries of amounts treated as qualifying distributions	4a	
b Income distributions from section 4947(a)(2) trusts	4b	
c Add lines 4a and 4b	4c	
5 Add lines 3 and 4c	5	46,116,428
6 Deduction from distributable amount (see instructions)	6	
7 Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	46,116,428

Part XII Qualifying Distributions (see instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc, purposes		
a Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	52,722,933
b Program-related investments - Total from Part IX B	1b	0
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc, purposes	2	194,896
3 Amounts set aside for specific charitable projects that satisfy the		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 Qualifying distributions Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	52,917,829
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	2,380,492
6 Adjusted qualifying distributions Subtract line 5 from line 4	6	50,537,337

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2000	(c) 2000	(d) 2001
1 Distributable amount for 2001 from Part XI, line 7				46,116,428
2 Undistributed income, if any, as of the end of 2000:				
a Enter amount for 2000 only			14,010,519	
b Total for prior years 20__, 19__, 19__				
3 Excess distributions carryover, if any, to 2001:				
a From 1996				
b From 1997				
c From 1998				
d From 1999				
e From 2000				
f Total of lines 3a through e				
4 Qualifying distributions for 2001 from Part XII, line 4 ▶ \$ 52,917,829				
a Applied to 2000, but not more than line 2a			14,010,519	
b Applied to undistributed income of prior years (Election required – see instructions)				
c Treated as distributions out of corpus (Election required – see instructions)				
d Applied to 2001 distributable amount				
e Remaining amount distributed out of corpus	38,907,310			
5 Excess distributions carryover applied to 2001 (If an amount appears in column (d), the same amount must be shown in column (a))	38,907,310			38,907,310
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b Prior years undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount – see instructions		0		
e Undistributed income for 2000 Subtract line 4a from line 2a Taxable amount – see instructions			0	
f Undistributed income for 2001 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2002				7,209,118
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 1996 not applied on line 5 or line 7 (see instructions)	0			
9 Excess distributions carryover to 2002 Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9:				
a Excess from 1997	0			
b Excess from 1998	0			
c Excess from 1999	0			
d Excess from 2000	0			
e Excess from 2001	0			

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

N/A

<p>1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2001, enter the date of the ruling</p>					
<p>b Check box to indicate whether the organization is a private operating foundation described in Section <input type="checkbox"/> 4942(j)(3) or <input type="checkbox"/> 4942(j)(5)</p>					
<p>2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed</p>	Tax year		Prior 3 years		
	(a) 2001	(b) 2000	(c) 1999	(d) 1998	(e) Total
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a 'Assets' alternative test – enter					
(1) Value of all assets					
(2) Value of assets qualifying under Section 4942(j)(3)(B)(i)					
b 'Endowment' alternative test – Enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c 'Support' alternative test – enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (Section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in Section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

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

1 Information Regarding Foundation Managers

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See Section 507(d)(2))
None

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest
None

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

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

a The name, address, and telephone number of the person to whom applications should be addressed
See Attached Guidelines for Grant Seekers
Statement 16

b The form in which applications should be submitted and information and materials they should include
See Attached Guidelines for Grant Seekers
Statement 16

c Any submission deadlines
See Attached Guidelines for Grant Seekers
Statement 16

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors
See Attached Guidelines for Grant Seekers
Statement 16

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
<i>a Paid during the year</i> See Statement 17	Various			46,960,694
Total				▶ 3a 46,960,694
<i>b Approved for future payment</i> See Statement 18				4,985,327
Total				▶ 3b 4,985,327

Part XVII Information Regarding Transfers to and Transactions and Relationships with Noncharitable Exempt Organizations

1 Did the organization directly or indirectly engage in any of the following with any other organization described in Section 501(c) of the Code (other than Section 501(c)(3) organizations) or in Section 527, relating to political organizations?

a Transfers from the reporting organization to a noncharitable exempt organization of

(1) Cash

(2) Other assets

b Other transactions

(1) Sales of assets to a noncharitable exempt organization

(2) Purchases of assets from a noncharitable exempt organization

(3) Rental of facilities, equipment, or other assets

(4) Reimbursement arrangements

(5) Loans or loan guarantees

(6) Performance of services or membership or fundraising solicitations

c Sharing of facilities, equipment, mailing lists, other assets, or paid employees

Table with columns Yes and No, rows 1a(1), 1a(2), 1b(1), 1b(2), 1b(3), 1b(4), 1b(5), 1b(6), 1c. All 'No' boxes are marked with an 'X'.

d If the answer to any of the above is 'Yes,' complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting organization. If the organization received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received

Table with 4 columns: (a) Line no, (b) Amount involved, (c) Name of noncharitable exempt organization, (d) Description of transfers, transactions, and sharing arrangements. The table is currently empty.

2a Is the organization directly or indirectly affiliated with, or related to, one or more tax exempt organizations described in Section 501(c) of the Code (other than Section 501(c)(3)) or in Section 527?

Yes No (X) Yes (X) No

b If 'Yes,' complete the following schedule

Table with 3 columns: (a) Name of organization, (b) Type of organization, (c) Description of relationship. The table is currently empty.

Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements, and to the best of my knowledge and belief they are true, correct, and complete. Declaration of preparer (other than taxpayer or fiduciary) is based on information furnished by taxpayer.

Signature of Officer or Trustee: [Handwritten Signature]

Sign Here

Preparer's Signature: Clayton W. Hubert

Firm's Name (or yours if self employed) address and ZIP code: Ernst & Young, LLP, P.O. Box 44972, Indianapolis, IN

BAA

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF

Net Gains

Statement Number 1

Part 1 Line 6a

a) List and describe the kind(s) of property sold	b) How Acquired	C) Date Acquired	d) Date Sold	e) Market Value of Gift	g) Cost
667,992 Shares of USA Education	See Note 1	8/1/2000	See Note # 2	\$ 41,999,997	\$ 27,357,011

Note # 1 When USA Group, Inc sold assets to Student Loan Marketing Association (August 1, 2000) part of the purchase price was 9,034,505 shares of USA Education, Inc (Name changed with purchase)

Note # 2 These shares were not sold but were donated to the Community Foundation of Greater Washington D C The gain of \$14,642,986 is included on the books of Lumina Foundation for Education but excluded from Net Investment Income for tax purposes

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF
Part 1

Line 16a

Legal Fees

Statement Number 2

Description	(A) Expense per books	(B) Net Investment Expense	(C) Adjusted Net Income	(D) Disbursements for charitable purposes (cash basis only)
Legal Fees	\$ 561,965	\$ 135,755	\$ -	\$ 426,210

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF
Part 1

Line 16b

Accounting Fees

Statement Number 3

Description	(A) Expense per books	(B) Net Investment Expense	(C) Adjusted Net Income	(D) Disbursements for charitable purposes (cash basis only)
Accounting Fees	\$ 88,144 00	\$ -	\$ -	\$ 88,144

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF
Part 1

Line 16c

Other Professional

Statement Number 4

Description	(A)	(B)	(C)	(D)
	Expense per books	Net Investment Expense	Adjusted Net Income	Disbursements for charitable purposes (cash basis only)
Publication Research Projects	\$ 412,188	\$ -	\$ -	\$ 412,188
Custodian & Money Manager Search	3,263,475	3,263,475	-	-
Employee Development	117,823	-	-	117,823
Employee Benefits	222,071	-	-	222,071
Software	208,327	-	-	208,327
General Consulting	99,791	-	-	99,791
Total	<u>\$ 4,323,675</u>	<u>\$ 3,263,475</u>	<u>\$ -</u>	<u>\$ 1,060,200</u>

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF
Part 1

Line 18

Taxes

Statement Number 5

Description	(A) Expense per books	(B) Net Investment Expense	(C) Adjusted Net Income	(D) Disbursements for charitable purposes (cash basis only)
Excise Tax Deposit	\$ 5,121,642	\$ -	\$ -	\$ -
State Taxes	(10)	-	-	-
Tax Penalty	49	-	-	-
Total Taxes	\$ 5,121,681	\$ -	\$ -	\$ -

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF

Statement Number 6

Part I Line 19

Depreciation

Depreciation for 2001

	Asset Life (Years)		
Furniture and Equipment	5-10	\$	55,382

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF
Part 1

Line 20

Occupancy

Statement Number 7

Description	(A) Expense per books	(B) Net Investment Expense	(C) Adjusted Net Income	(D) Disbursements for charitable purposes (cash basis only)
Rent	\$ 129,250	\$ -	\$ -	\$ 129,250
Office Maintenance	4,875	-	-	4,875
Property Tax (Accrued at 7/31/2000 for USA Group's books and never treated as a disbursement for charitable purposes on 990 PF)	(632,005)	-	-	
	<u>\$ (497,880)</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 134,125</u>

Lumina Foundation For Education		December 31, 2001		Tax ID 35-1813228	
Tax Return for Year Ending					
Form 990 PF		Other Expenses		Statement Number 8	
Part 1	Line 23				

Description	(A)	(B)	(C)	(D)
	Expense per books	Net Investment Expense	Adjusted Net Income	Disbursements for charitable purposes (cash basis only)
Insurance Expense	\$ 167,328	\$ -	\$ -	\$ 167,328
Equipment Maintenance	26,092	-	-	26,092
Seminars & Training	70,926	-	-	70,926
Dues & Subscriptions	76,053	-	-	76,053
Miscellaneous	79,530	-	-	79,530
Recovery Transition employee cost associated with sale transaction	(303,317)	-	-	(303,317)
Advisory Council	19,148	-	-	19,148
Research Publications	307,179	-	-	307,179
Total Other Expenses	\$ 442,939	\$ -	\$ -	\$ 442,939

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF
Part II

Line 7 B

Other Notes and Loans Receivable

Statement Number 9

	Beginning of year (a) Book Value	End of Year (b) Book Value	(c) Fair Market Value
Equity forward agreement to sell 1,125,000 shares of USA Education, Inc (FKA Sallie Mae) in January 2003	\$ -	\$ 70,875,000	\$ 70,875,000

The Gain on this transaction was included as Gains on Investments for both Book and Tax

Lumina Foundation For Education
Tax Return for Year Ending

December 31, 2001

Tax ID 35-1813228

Form 990 PF
Part II **Lines 10, 12, and 13**

Investments

Statement Number 10

	Beginning of year (a) Book Value	(b) Book Value	End of Year (c) Fair Market Value
Sallie Mae Corporation (line 10b)	\$ 370,000,000	0	0
Investment Report from Northern Trust (See attached report for detail)	0	\$ 839,824,483	\$ 839,824,483

Portfolio Statement

31 DEC 2001

Account number 2608284
Account Name LUMINA - SINGLE LINE

◆ 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							
CF OZ OVERSEAS OFFSHORE FD FOR LUMINA 7 495 80	CUSIP 692479C97 1 007 9284550	0 00	7,555,230 11	7,485,798 00	59,432 11	0 00	59 432 11
CF OZ OVERSEAS TRANCHE C/21 FOR LUMINA 4 20	CUSIP 6919939A9 1 000 0000000	0 00	4 200 00	4,202 00	- 2 00	0 00	- 2 00
Total USD		0 00	7,559,430 11	7,500,000 00 ✓	59,430 11 ✓	0 00	59,430 11
Total Cayman Islands		0 00	7,559,430 11	7,500,000 00	59,430 11	0 00	59,430 11
Netherlands - USD							
CF KENSICO OFFSHORE FUND FOR LUMINA 37,153 33	CUSIP 480089A92 104 8500000	0 00	3,895,526 65	3,715,333 00	180 193 65	0 00	180,193 65
Total USD		0 00	3,895,526 65	3,715,333 00	180,193 65	0 00	180,193 65
Total Netherlands		0 00	3,895,526 65	3,715,333 00	180,193 65	0 00	180,193 65
United States - USD							
CF CASH AWAITING EQTY INVT 7,500,000 00	CUSIP 148994108 1 0000000	0 00	7,500 000 00	7,500,000 00	0 00	0 00	0 00
CF HIGHLINE CAPITAL INTERNATIONAL FOR LUMINA 21,383 31	CUSIP 4311099A7 178 5958160	0 00	3 840 348 73	3,750,000 00 ✓	80,348 73 ✓	0 00	80 348 73
CF STD PAC CAP OFFSHORE FD FOR LUMINA 13,050 09	CUSIP 8537589C4 272 9780000	0 00	3 582 381 38	3 700 000 00 ✓	- 137 638 64 -	0 00	- 137,638 64
CF WELLINGTON CTF EMERGING COS 1 381 825 79	CUSIP 849838804 34 6800000	70,543 77	47,221,182 39	40,558,434 85 ✓	6 682,747 54 -	0 00	6,682,747 54
MFO ARTISAN FDS INC INTL FD INSTL SHS 2,538,784 85	CUSIP 04314H402 18 4300000	0 00	48 752 576 18	50,251 281 35 -	- 3,498,685 17 ✓	0 00	- 3,488,685 17
MFO GMO EMERGING MKT FD III 1 515,109 91	CUSIP 382007601 8 8800000	0 00	13 454 178 00	12 771 427 82 Ⓟ	682 748 38	0 00	682,748 38
MFO GMO TR FGN FD CL III 4 854,598 31	CUSIP 382007551 10 0600000	0 00	48 837 258 99	51,087,488 70 Ⓟ	- 2,250,229 71	0 00	- 2,250,229 71
MFO MORGAN STANLEY INSTL FD INC U S REALESTATE PORT CL A 1 817,026 41	CUSIP 61744J871 14 8300000	250,482 38	28 048,096 37	28,881,421 15 ✓	1,184,675 22 -	0 00	1,184,675 22

Portfolio Statement

31 DEC 2001

Account number 2609294
Account Name LUMINA - SINGLE LINE

◆ 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							
Total USD		321,026 15	199,214,000 02	196,500,033 67	2,713,966 35	0 00	2,713,966 35
Total United States		321,026 15	199,214,000 02	196,500,033 67	2,713,966 35	0 00	2,713,966 35
Total Common Stock							
18,764,212 00		321,026 15	210,688,956 78	207,715,366 87	2,953,590 11	0 00	2,953,590 11
Total Equities							
18,764,212 00	LINE 106	321,028 15	210,688,956 78	207,715,366 87	2,953,590 11	0 00	2,953,590 11

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							
International - USD							
MFO PIMCO FDS FGN FD INSTL 2 365 430 63	CUSIP 693390882 10 4600000	91 874 41	24 742,404 39	25 235 884 19 ✓	- 493 479 80 ✓	0 00	- 493,479 80
Total USD		91,874 41	24,742,404 39	25,235,884 19	- 493,479 80	0 00	- 493,479 80
Total International		91,874 41	24,742,404 39	25,235,884 19	- 493,479 80	0 00	- 493,479 80
United States - USD							
MFO GMO TR EMERGING CTRY DEBT FD CL III 1 578,842 21	CUSIP 362007270 8 5600000	0 00	13 523 449 31	14,168,305 29)	- 844 855 88	0 00	- 844,855 88
MFO PIMCO FDS PAC INVT MGMT SER TOTAL 7,658,960 75	RETURN FD INSTL CL CUSIP 693390700 10 4600000	317,804 38	80,123 189 44	80 100 004 40 ✓	23 185 04 ✓	0 00	23,185 04
Total USD		317,804 38	93,646,638 75	94,268,309 69	- 621,670 94	0 00	- 621,670 94
Total United States		317,804 38	93,646,638 75	94,268,309 69	- 621,670 94	0 00	- 621,670 94

Portfolio Statement

31 DEC 2001

Account number 2609294
Account Name LUMINA - SINGLE LINE

◆ 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	
Fixed Income							
Corporate bonds							
Total Corporate Bonds							
11,605,233 58		408,878 78	118,389,043 14	119,504,193 88	- 1,115,150 74	0 00	- 1,115,150 74
Total Fixed Income							
11,605,233 58	<i>LINE 10c</i>	408,878 78	118,389,043 14	119,504,193 88	- 1,115,150 74	0 00	- 1,115,150 74
Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
Venture Capital and Partnerships							
Partnerships							
United States - USD							
HIGH ROCK CAPITAL, LP 3,430 091 83	CUSIP 000144186 12 1230990	0 00	41,583,342 83	40,000,000 00	1,583,342 83	0 00	1,583,342 83
OCM PRINCIPAL OPPORTUNITIES FD II, LP 4,000,000 00	CUSIP 000140824 3,837,572 0000000	0 00	3,937,572 00	4,000 000 00	- 82,428 00	0 00	- 82,428 00
Total USD		0 00	45,520,914 83	44,000,000 00	1,520,914 83	0 00	1,520,914 83
Total United States		0 00	45,520,914 83	44,000,000 00	1,520,914 83	0 00	1,520,914 83
Total Partnerships		0 00	45,520,914 83	44,000,000 00	1,520,914 83	0 00	1,520,914 83
7,430,091 83		0 00	45,520,914 83	44,000,000 00	1,520,914 83	0 00	1,520,914 83
Total Venture Capital and Partnerships							
7,430,091 83	<i>LINE 13</i>	0 00	45,520,914 83	44,000,000 00	1,520,914 83	0 00	1,520,914 83

Portfolio Statement

31 DEC 2001

Account number 2609294
Account Name LUMINA - SINGLE LINE

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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							
Currency							
USD - United States dollar	1 0000000	- 23 829 59	0 00	0 00	0 00	0 00	0 00
Total currency - all currencies		- 23,829 59	0 00	0 00	0 00	0 00	0 00
Total currency - all countries		- 23,829 59	0 00	0 00	0 00	0 00	0 00
Total Currency		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

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 1,619 513 83	- 1,619 513 83	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 1,619,513 83	- 1,619,513 83	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 1,619,513 83	- 1,619,513 83	0 00	0 00	0 00
Total Pending trade purchases		0 00	- 1,619,513 83	- 1,619,513 83	0 00	0 00	0 00

Portfolio Statement

31 DEC 2001

Account number 2809294
Account Name LUMINA - SINGLE LINE

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
Adjustments To Cash							
Pending trade sales							
USD - United States dollar	1 0000000	0 00	23,829 59	23,829 59	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	23,829 59	23,829 59	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	23,829.59	23,829 59	0 00	0 00	0 00
Total Pending trade sales		0 00	23,829 59	23,829 59	0 00	0 00	0 00
Other receivables							
USD - United States dollar	1 0000000	0 00	888,808 89	888,808 89	0 00	0 00	0 00
Total other receivables - all currencies		0 00	888,808 89	888,808 89	0 00	0 00	0 00
Total other receivables - all countries		0 00	888,808 89	888,808 89	0 00	0 00	0 00
Total Other Receivables		0 00	888,808 89	888,808 89	0 00	0 00	0 00
Total Adjustments To Cash		0 00	- 708,875 35	- 708,875 35	0 00	0 00	0 00
Total	38,799,537 42	708,875 35	373,872,039 40	370,512,685 20	3,359,354 20	0 00	3,359,354 20

Portfolio Statement

31 DEC 2001

Account number 2609285
Account Name LUMINA - DEUTSCHE

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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							
United States - USD							
US TREAS BDS DTD 02/15/1996 8 DUE 51 000 00	102 9670000	02-15-2028 REG CUSIP 812810EW4 1,155 81	52,513 17	53,296 89	- 783 82	0 00	- 783 82
US TREAS BDS 8 125 15/8/2018 USD1000 4 886 000 00	128 2970000	8 125 DUE 08-15-2019 REG CUSIP 812810ED8 149 335 30	6,145,812 02	6 230 024 69	- 84,412 67	0 00	- 84 412 67
US TREAS NTS DTD 00858 5 875 DUE 114,000 00	105 8500000	11-15-2004 BEO CUSIP 8128275S7 869 56	120,889 00	120,835 16	33 84	0 00	33 84
US TREAS NTS DTD 08/15/1989 8 DUE 3,889,000 00	108 5350000	08-15-2009 REG CUSIP 8128275N8 68,963 83	4,121,839 15	4,183,078 21	- 41 239 06	0 00	- 41 239 06
US TREAS NTS 8 125 DUE 08-15-2007 REG 731,000 00	107 5380000	CUSIP 8128273E0 18,811 82	786,102 78	780,278 53	- 4 178 75	0 00	- 4 178 75
Total USD		237,236 12	11,226,736 12	11,357,314 58	- 130,578 46	0 00	- 130,578 46
Total United States		237,236 12	11,226,736 12	11,357,314.58	- 130,578 46	0 00	- 130,578 46
Total Government Bonds							
9,831,000 00	LINE 10a	237,236 12	11,226,736 12	11,357,314 58	- 130,578 46	0 00	- 130,578 46

Municipal/provincial bonds

United States - USD

AL INCENTIVES FING AUTH SPL OBLIG SER B 7 75 DUE 10-01-2018 BEO TAXABLE 405 000 00	110 0510000	7,848 87 CUSIP 01030LAR8 445 708 55		442 021 05	3,885 50	0 00	3,885 50
LONG BEACH CAL PENSION OBLIG TAXABLE REF# 79 DUE 08-01-2005 BEO 1 000 000 00	108 5750000	22,833 33 CUSIP 54242VAK2 1 065 750 00		1 045 810 00	18 840 00	0 00	18,840 00
MERCER CNTY N J IMPT AUTH REV TAXABLE -CNTY BASEBALL STAD-A 8 875 4-15-18BETAXC 745 000 00	103 1150000	34 145 83 CUSIP 5878447G0 768,208 75		738,412 50	28,784 25	0 00	28,784 25
MIAMI BEACH FLA REDEV AGY TX INCREMENT REV TAXABLE A 8 7 12-01-2014/2008 BEO 710 000 00	103 4400000	3,864 16 CUSIP 583237BZ2 734 424 00		709,487 50	24,858 50	0 00	24 858 50
NJ ST HSG & MTG FIN AGY RENT HSG REV SERD B 25 DUE 05-01-2022 BEO TAXABLE 500 000 00	104 0480000	7,708 33 CUSIP 648125BZ8 520 245 00		526 875 00	- 6,830 00	0 00	- 6 830 00

Portfolio Statement

31 DEC 2001

Account number 2609295
Account Name LUMINA - DEUTSCHE

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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							
Municipal/provincial bonds							
OK CY OKLA ARPT TR TAXABLE-FED BUR 800 000 00	120 8850000	PRISONS PJ 8 B DUE 11-01-2014 BEO 13 066 68	CUSIP 878535ZR9 867 880 00	912 000 00	55 880 00	0 00	55,880 00
ST JOHNS CNTY FLA CONVENTION CTR REV 370,000 00	110 1810000	TAXABLE 7 8 1-1-08 BEO TAXABLE 14,060 00	CUSIP 780386AH8 407 669 70	397,750 00	8 819 70	0 00	8,819 70
SUFFOLK VA REDEV & HSG AUTH MULTI 8 8 515 000 00	104 0770000	07-01-15 BEO TAXABLE PUT 16 895 00	CUSIP 864817CT8 535,988 55	515 000 00	20 898 55	0 00	20,898 55
5TH AVE HSG DEV CD IN MTG REV REF TAXBLEPHA SEC 8 ASSIST-B 8 5 2-1-08 BETAX 775 000 00	101 2800000	28 385 41	CUSIP 316688EG1 784,897 50	775 000 00	8,897 50	0 00	8,897 50
Total USD		149,805 59	6,230,876 05	6,063,336 05	167,540 00	0 00	167,540 00
Total United States		149,805 59	6,230,876 05	6,063,336 05	167,540 00	0 00	167,540 00
Total Municipal/Provincial Bonds							
5,820,000 00	<i>LINE 10a</i>	149,805 59	6,230,876 05	6,063,336 05	167,540 00	0 00	167,540 00
Corporate bonds							
Chile - USD							
PVTPL AUTOPISTA DEL MAIPO SOCIEDAD 895 000 00	89 0980000	CONCESIONAR SR NT 144A 7 373 6-15-22BE 3 260 50	CUSIP 05330AAA5 986,025 10	895,000 00	- 8 974 80	0 00	- 8 874 80
Total USD		3,260 50	986,025 10	995,000 00	- 8,974 90	0 00	- 8,974 90
Total Chile		3,260 50	986,025 10	995,000 00	- 8,974 90	0 00	- 8,974 90
Germany - USD							
PVTPL DRESNER FDG TR 1 144A 8 151 DUE 08-30-2031 BEO 1,080,000 00	108 8010000	244 53	CUSIP 28158FAA1 1,154,530 80	1 123 882 80	30 647 80	0 00	30,647 80
Total USD		244 53	1,154,530 80	1,123,882 90	30,647 90	0 00	30,647 90
Total Germany		244 53	1,154,530 80	1,123,882 90	30,647 90	0 00	30,647 90
United States - USD							
AETNA INC GTD DEB DTD 08/19/1998 8 97 DUE 08-15 2036 BEO PUT 870 000 00	105 4870000	25,541 17	CUSIP 008117AJ2 1 023,029 90	1 001,699 80	21,330 30	0 00	21,330 30

Portfolio Statement

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Account number 2608295
Account Name LUMINA - DEUTSCHE

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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							
AMERN ELEC PWR INC SR NT SER A 6 125 DUE05-15-2008 BEO CUSIP 025537AA8 1 120,000 00 89 1940000 8,765 55			1,110,972 80	1,117,765 20	- 6,792 40	0 00	- 6,792 40
CAROLINA PWR & LT CO BOOK ENTRY TRANCHE # TR 00001 MTN 6 65 DUE 04-01-2008 CUSIP 14414CAA2 755 000 00 102 0230000 12 551 87			770 273 85	754,582 10	15,711 55	0 00	15 711 55
FORD MTR CR CO GLOBAL LANDMARK SECS-GLOBS 6 875 DUE 02-01-2008 BEO CUSIP 345397TR4 750 000 00 100 3030000 21,484 37			752,272 50	761,167 50	- 8,895 00	0 00	- 8,895 00
ING CAP FDG TR III 8 439 DUE 12-29 2049 BEO CUSIP 44878NAA3 1 125 000 00 109 0170000 263 72			1,228,441 25	1,182,298 25	44,145 00	0 00	44,145 00
NY TEL CO 6 DUE 04-15-2008 REG CUSIP 85009MCH8 815,000 00 100 2540000 11,590 00			817,324 10	817,882 25	- 558 15	0 00	- 558 15
PACIFICORP 6 8 DUE 11-15-2011 BEO CUSIP 695114BU1 885,000 00 89 0030000 6,785 00			876,178 55	881,928 05	- 5,752 50	0 00	- 5,752 50
PPN PF EXPT RECEIVABLES MASTER TR SER 01SR TR CTF CL B 144A 6 8 12-1-11BE CUSIP 69335UAC8 1 080 000 00 100 0000000 1 898 32			1,080 000 00	1 080,000 00	0 00	0 00	0 00
PROLOGIS TR NT 6 7 DUE 04-15 2004 BEO CUSIP 743410AC8 1 045,000 00 100 6450000 14,780 93			1,051 740 25	1 057 153 35	- 5,413 10	0 00	- 5,413 10
PVTPL AMERN GEN INSTL CAP A CAP SECS 144A 7 57 DUE 12-01-2045 REG CUSIP 02837VAA8 850,000 00 105 2830000 5 982 81			1,000,283 50	834,106 50	66,177 00	0 00	66,177 00
PVTPL ERAC USA FIN CO 8 375 DUE 05-15-2003 REG CUSIP 26882PAD4 1 330 000 00 101 8090000 10 833 85			1,355 389 70	1,348 180 30	6 189 40	0 00	6 189 40
PVTPL FARMERS EXCHANGE CAP 7 2 DUE 07-15-2048 REG CUSIP 308588AE1 460,000 00 77 8690000 5,520 00			358 657 40	348,411 40	9 246 00	0 00	9,246 00
PVTPL FID INVS DEB 144A 7 57 DUE 08-15-2028 BEO CUSIP 302508AQ9 895 000 00 107 2400000 3,011 17			859,788 00	847 518 60	12 278 40	0 00	12 278 40
PVTPL FL WINDSTORM UNDERWRITING ASSN 6 5DUE 08-25-2002 REG CUSIP 343254AA8 840,000 00 101 8950000 18,110 00			858 758 00	851,780 00	4 988 00	0 00	4,988 00
PVTPL OH VY ELEC CORP SR SECD NT 144A 5 94 DUE 02-12-2008 BEO CUSIP 677730AA1 880 000 00 100 4280000 1,817 00			884,174 80	880 000 00	4,174 80	0 00	4,174 80
PVTPL QWEST CAP FDG INC GTD NT 144A 7 DUE 08-03-2009 BEO CUSIP 74813EAM2 890 000 00 85 7980000 29,087 48			948 400 20	982 584 80	- 34,184 60	0 00	- 34,184 60

Portfolio Statement

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Account number 2609295
Account Name LUMINA - DEUTSCHE

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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							
QWEST CORP NT DTD 08/05/2000 7 825 DUE 08-09 2003 BEO CUSIP 74913GAA3 725 000 00 102 7980000 3 378 29			745 285 50	760 844 00	- 15 558 50	0 00	- 15,558 50
TORCHMARK CORP SR NT 6 25 DUE 12-15-2006BEO CUSIP 891027AL8 1 015 000 00 100 1790000 2 995 68			1,016 816 85	1 010 787 75	6 029 10	0 00	6,029 10
TXU CORP SR NT 6 375 DUE 08-15-2008 BEO CUSIP 873168AC2 855 000 00 100 8140000 2,422 48			882 814 70	850,571 10	12,243 60	0 00	12 243 60
WELLPOINT HLTH NETWORKS INC NEW NT DTD 06/15/2001 8 375 DUE 08-15 2008 BEO CUSIP 94873HAB4 1,120,000 00 101 5740000 3,173 32 1 137,628 80			1,117,448 40	1,117,448 40	20,182 40	0 00	20,182 40
1ST UN NATL BK N C CHARLOTTE MEDIUM TERMSUB BK NTS BOOK ENTRY 6 919 DUE CUSIP 33738MAG6 1 000,000 00 105 3040000 3,075 11 1,053,040 00			1 024,520 00	1 024,520 00	28 520 00	0 00	28,520 00
Total USD		193,958 32	20,097,278 45	19,923,206 15	174,072 30	0 00	174,072 30
Total United States		193,958 32	20,097,278 45	19,923,206 15	174,072 30	0 00	174,072 30
Total Corporate Bonds							
21,890,000 00	LINE 10c	197,463 35	22,237,834 35	22,042,089 05	195,745 30	0 00	195,745 30

Government mortgage backed securities

United States - USD

FHLMC GOLD GROUP C29245 6 5 07-01-2028 CUSIP 31293THW0 2 232 987 12 100 5810000 12 095 35			2 245 860 77	2 221 822 19	24 138 58	0 00	24,138 58
FHLMC GOLD POOL C00843 6 5 08-01-2029 CUSIP 31292GSC8 1 351 031 84 100 5810000 7,318 09			1 358 881 33	1 348 282 11	12,599 22	0 00	12 599 22
FHLMC MULTICLASS SER 2382 CL MB 6 11-15-2016 CUSIP 31339L3N8 1,500,000 00 98 4060000 7,500 00			1 478 090 00	1,503 048 88	- 26 856 88	0 00	- 26 856 88
FNMA POOL # 0593104 6 DUE 07-01-2016 REG CUSIP 31387S3M6 1,428,707 51 100 4180000 7 148 53			1 435 683 68	1 421 888 78	13 794 89	0 00	13,794 89
FNMA POOL # 357121 6 DUE 05-01-2016 REG CUSIP 31376JVN8 2 145 837 33 100 4180000 10,728 18			2,154,608 09	2 148,319 38	6,286 73	0 00	6,286 73
FNMA POOL # 535881 6 DUE 07 01-2014 REG CUSIP 31384WMJ6 1 899,228 08 101 2910000 9 498 14			1 923,747 09	1 888 841 87	34,905 42	0 00	34 905 42

Portfolio Statement

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Account number 2809295
Account Name LUMINA - DEUTSCHE

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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 00370 0 12-31-2040 CUSIP 313921RK8 788 820 90 102 4680000		28,984 81	808 342 10	819,827 13	- 13 285 03	0 00	- 13 285 03
FNMA REMIC TR SER 1997-M5 CL C 6 74 GTD MTG PASS THRU CTF DUE 08-25-2007 REG CUSIP 31359P7B8 810,000 00 104 5380000		4,488 75	848 757 80	832,971 09	13,788 71	0 00	13,788 71
FNMA REMIC 12 31-2040 CUSIP 31392A4V7 800 000 00 87 9680000		0 00	783,744 00	804,125 00	- 20 381 00	0 00	- 20 381 00
FNMA REMIC 8 05-25 2013 CUSIP 313921QR2 1,000 000 00 102 5310000		5,000 00	1 025,310 00	1,017,500 00	7,810 00	0 00	7 810 00
GNMA 2001-19 REMIC TR CL PB 6 5 09 20-2028 CUSIP 38373RGR4 895 000 00 103 4680000		4,847 91	828,038 60	834,156 25	- 8,117 65	0 00	- 8,117 65
Total USD		97,607 86	14,983,161 46	14,938,580 47	44,580 99	0 00	44,580 99
Total United States		97,607 86	14,983,161 46	14,938,580 47	44,580 99	0 00	44,580 99
Total Government Mortgage Backed Securities							
14,850,512 78	<i>LINE 12</i>	97,607 86	14,883,161 46	14,838,580 47	44,580 89	0 00	44,580 89
Asset backed securities							
Cayman Islands - USD							
PEMEX FIN LTD NT 8 45 DUE 02-15-2007 BEOSF 11-15-2001 CUSIP 708448AP2 408 750 02 108 1870000		4 413 38	433 957 63	425,259 05	8,688 58	0 00	8,688 58
PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 8 684 DUE 09-15-2013 BEO CUSIP 87203RAA0 1,073 180 09 102 7480000		3 188 08	1,102,671 07	1,073,180 09	29,480 98	0 00	29,480 98
Total USD		7,601 42	1,536,628 70	1,498,439 14	38,189 56	0 00	38,189 56
Total Cayman Islands		7,601 42	1,536,628 70	1,498,439 14	38,189 56	0 00	38,189 56
United States - USD							
AMERICREDIT AUTOMOBILE RECEIVABLES TR 2000-A CL A4 7 28999 DUE 12-05-2008 BEO CUSIP 03061NCQ0 715,000 00 108 1890000		3,764 47	759,322 85	741 588 08	17,733 79	0 00	17,733 79
CENTEX HOME EQTY LN TR 2001-B AST BKD CTF CL A 3 5 77 DUE 11-25-2027 BEO CUSIP 152314DM9 1 000 000 00 101 5070000		4,808 33	1,015,070 00	999,993 10	15 078 80	0 00	15,078 80

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Account number 2609295
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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							
CNH EQUIP TR SER 2000-A CL A-4 AST BKD 7 34 DUE 02-15-2007 BEO CUSIP 12613XAD3 815 000 00 105 5940000 2 984 93 866,185 10 853,279 88 12 905 22 0 00 12 805 22							
CONSECO FIN SECURITIZATIONS CORP 2000-D A-3 7 89 DUE 07-15 2018 BEO CUSIP 20846QDD7 1,750 000 00 104 5890000 6,138 67 1,830,307 50 1 835 859 38 - 5,551 88 0 00 - 5,551 88							
CONTIMORTGAGE HOME EQTY LN TR SER 1898-3CL-A7 8 04 PASS THRU CTF B-15 27 BEO CUSIP 21075WDD4 1,580 000 00 105 3120000 10,586 00 1,683 929 60 1,652 087 50 11 842 10 0 00 11 842 10							
COPELCO CAP RECEIVABLES LLC SER 2000-A CL A-4 7 22 DUE 08-18 2005 BEO CUSIP 21724PAE5 250 000 00 104 8680000 651 80 262 420 00 260 498 05 1 921 85 0 00 1,921 85							
CS 1ST BSTN MTG SECS CORP ASSOC MFD HSG SER 98-1 A-4 7 30 CTF DUE 03-15-2027 REGCUSIP 126342DW1 820,019 58 101 8190000 2,011 61 631,917 75 631,741 92 175 83 0 00 175 83							
DAIMLERCHRYSLER AUTO TR 2000-1 A4 7 23 AUTO TR 2000-1 A4 7 23 1-8-05 BEO CUSIP 23383VAC4 1,015,000 00 105 8730000 5 096 14 1,072 580 95 1,054,886 33 17,694 82 0 00 17,694 82							
DELTA FDG HOME EQTY LN TR 1898 2 AST BKDCYF CL A-3F 6 58 DUE 05-15-2025 REG CUSIP 24783LFJ4 1 110 000 00 102 8410000 6 086 48 1 139 315 10 1,130,985 94 8,329 18 0 00 8 329 18							
FORD CR AUTO OWNER TR 2001-E AST BKD NT CL A 4 4 01 DUE 03-15-2006 BEO CUSIP 34527RGQ0 450,000 00 99 7640000 801 99 448,938 00 449,996 48 - 1,058 48 0 00 - 1 058 48							
HSEHD AUTOMOTIVE TR V SER 2000-2 NT CL A-4 7 43 DUE 04-17-2007 BEO CUSIP 44179PAD9 875,000 00 108 7110000 2 528 26 833,721 25 818 049 80 17 871 45 0 00 17,671 45							
LB COML CONDUIT MTG TR SER 1898-C1 CL-A26 4 MTG PASSTHRU CTF DUE 02 18-2030 BEO CUSIP 501773BA2 600,000 00 103 8200000 3,199 89 622,820 00 621,539 08 1 380 84 0 00 1,380 84							
M LYNCH MTG INVS INC SER 1898-C2 CL-A3 8 88 CTF DUE 11-21-2028 CUSIP 589928ME5 1,200,000 00 105 3430000 6,960 00 1,264,116 00 1 272,328 13 - 8,212 13 0 00 - 8,212 13							
MMCA AUTO OWNER TR 2000-2 AST BKD NT CL A-3 8 78 10-15 04 CUSIP 553083BD7 285,000 00 103 4360000 1 722 30 305 136 20 303 077 93 2 058 27 0 00 2,058 27							
MMCA AUTO OWNER TR 2001-2 AST BKD NT CL B 5 75 DUE 08-15 2007 BEO CUSIP 553083BS4 715,000 00 102 3070000 1 827 22 731 495 05 714,889 99 16 505 08 0 00 16,505 08							
PVTPL FELCO FDG III L P SER 2000-1 AUTO LEASE BKD A 4 144A 7 72 12-15-2005 BEO CUSIP 31430RAD7 330 000 00 108 1990000 1,132 26 350 456 70 343 238 87 7,218 03 0 00 7 218 03							
VANDERBILT MTG & FIN INC 2001 A MFG/HSG SR/SUB PASSTHRU CL A-4 7 235 6-7-28 BEO CUSIP 921796KW7 1,490,000 00 103 3010000 8 883 46 1 539 184 90 1 502 571 88 36 613 02 0 00 36,613 02							
Total USD		69,281 92	15,537,016 95	15,384,713 08	152,303 87	0 00	152,303 87

Portfolio Statement

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Account number 2609295
Account Name LUMINA - DEUTSCHE

◆ 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		69,281 92	15,537,016 95	15,384,713 08	152,303 87	0 00	152,303 87
Total Asset Backed Securities							
16,391,949 69	<i>LINE 13</i>	78,883 34	17,073,845 85	16,883,152 22	190,493 43	0 00	190,493 43
Non-government backed c.m.o.s							
United States - USD							
CMO CITICORP MTG SECS INC REMIC 1 500,000 00	1999-1 CL A-5 8 5 DUE 03-25-2029 REG 104 2500000	CUSIP 172853KB8 8 125 00	1,563,750 00	1,503,750 00	60,000 00	0 00	80,000 00
CMO CWMBS INC PASS THRU CTFS 2001-24 1 183,575 73	PASS CTF CL 2 A-7 8 25 01-25-2032 BEO 100 4370000	CUSIP 12868CFR8 7,802 82	1 188,747 85	1,221 440 80	- 32 892 85	0 00	- 32 692 85
CMO WELLS FARGO MTG BACKED SECS 2001-15 1,470,000 00	PASS CTF CL 1-A-2 8 5 07-25-2031 BEO 102 2180000	CUSIP 94977EAB7 7 962 50	1 502,804 60	1,484 240 63	18,363 97	0 00	18 363 87
CMO IST UN NATL BK COML MTG TR 2001-C3 1,525,000 00	PT CTF CL A-2 8 18 DUE 08-15-2023 BEO 101 5730000	CUSIP 33736XCU1 7,853 75	1,548,988 25	1 532,832 83	18,355 82	0 00	18,355 82
Total USD		31,544 07	5,804,090 80	5,742,064 16	62,026 64	0 00	62,026 64
Total United States		31,544 07	5,804,090 80	5,742,064 16	62,026 64	0 00	62,026 64
Total Non-Government Backed C M O s							
5,678,575 73	<i>LINE 13</i>	31,544 07	5,804,090 80	5,742,064 16	62,026 64	0 00	62,026 64
Total Fixed Income							
74,262,038 18		780,540 33	77,556,344 43	77,026,536 53	528,807 80	0 00	528,807 80

Portfolio Statement

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GENERATED BY

Account number 2608295
Account Name LUMINA - DEUTSCHE

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	3,192 05	1 705,512 00	1,705,512 00	0 00	0 00	0 00
Total short term investment funds - all currencies		3,192 05	1,705,512 00	1,705,512 00	0 00	0 00	0 00
Total short term investment funds - all countries		3,192 05	1,705,512 00	1,705,512 00	0 00	0 00	0 00
Total Short Term Investment Funds							
	1,705,512 00	3,192 05	1,705,512 00	1,705,512 00	0 00	0 00	0 00
Total Cash and Cash Equivalents							
	1,705,512 00	3,192 05	1,705,512 00	1,705,512 00	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	
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 881,884 08	- 881,884 08	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 881,884 06	- 881,884 06	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 881,884 06	- 881,884 06	0 00	0 00	0 00
Total Pending trade purchases							
	0 00	0 00	- 881,884 06	- 881,884 06	0 00	0 00	0 00
Total Adjustments To Cash							
	0 00	0 00	- 881,884 06	- 881,884 06	0 00	0 00	0 00

Total	75,887,650 18	793,732 38	78,379,972 37	77,850,164 47	629,807 90	0 00	629,807 90
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Account number 2609296
Account Name LUMINA - KALMAR

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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							
Canada - USD							
COGNOS INC COM CUSIP 19244C109 11 000 00 25 0000000		0 00	275,000 00	220 000 00	55,000 00	0 00	55 000 00
OPTIMAL ROBOTICS CORP CL A NEW CUSIP 68388R208 8 650 00 35 4500000		0 00	308,642 50	208 447 83	88,194 87	0 00	88,194 87
ULTRA PETE CORP COM NPV CUSIP 803914109 51,800 00 6 0900000		0 00	318,071 00	338,832 48	- 20,861 48	0 00	- 20,861 48
Total USD		0 00	897,713 50	765,380 29	132,333 21	0 00	132,333 21
Total Canada		0 00	897,713.50	765,380 29	132,333 21	0 00	132,333 21
Israel - USD							
TARO PHARMACEUTICAL IND ORD ILS1 CUSIP M8737E108 3 800 00 39 8500000		0 00	143,820 00	128 301 74	17,518 28	0 00	17,518 28
Total USD		0 00	143,820 00	128,301 74	17,518 26	0 00	17,518 26
Total Israel		0 00	143,820 00	128,301 74	17,518 26	0 00	17,518 26
United States - USD							
ACTUANT CORP CL A NEW CUSIP 00508X203 7,600 00 33 6000000		0 00	255,360 00	184,920 00	90,440 00	0 00	90,440 00
ACKIOM CORP COM CUSIP 005125109 33 750 00 17 4700000		0 00	589,812 50	540 335 85	48 278 65	0 00	48,278 65
ADTRAN INC COM CUSIP 00738A108 16 800 00 25 5200000		0 00	428,736 00	410,968 24	17,787 78	0 00	17,787 78
ADVANCED DIGITAL INFORMATION CORP COM CUSIP 007525108 28 700 00 16 0400000		0 00	460,348 00	830 408 88	- 170 058 88	0 00	- 170,058 88
AFFILIATED COMPUTER SVCS INC CL A COM CUSIP 008180100 2 550 00 108 1300000		0 00	270 831 50	188,868 00	83 683 50	0 00	83,683 50
AMERICREDIT CORP COM CUSIP 03060R101 13 850 00 31 5500000		0 00	440 122 50	741,778 70	- 301 658 20	0 00	- 301 658 20
ANDRX GROUP COM CUSIP 034553107 6 150 00 70 4100000		0 00	433,021 50	408,024 21	24 897 29	0 00	24,897 29

◆ 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	
<i>Equities</i>							
Common stock							
ANSWERTHINK INC COM 18,200 00	CUSIP 038818104 8 5300000	0 00	118 848 00	137,815 00	- 18,869 80	0 00	- 18 869 80
ARMOR HLDGS INC COM 23 100 00	CUSIP 042260109 28 8900000	0 00	623 469 00	338 813 62	286 855 38	0 00	286,855 38
AVOCENT CORP COM 8,100 00	CUSIP 053883103 24 2500000	0 00	186 425 00	194,103 10	2,321 80	0 00	2 321 80
BARR LABS INC COM 8,200 00	CUSIP 068308109 78 3600000	0 00	650,752 00	543,972 00	106 780 00	0 00	106 780 00
BENCHMARK ELECTRS INC COM 18,200 00	CUSIP 08180H101 18 9800000	0 00	364,032 00	527,232 00	- 163,200 00	0 00	- 163 200 00
BUCA INC OC-COM ISIN #US1177891084 14,800 00	CUSIP 117769109 18 2100000	0 00	241,529 00	304,248 02	- 62,719 02	0 00	- 62,719 02
CHARLES RIV LAB INTL INC COM 18,500 00	ISIN CUSIP 159884107 33 4800000	0 00	619,380 00	588 860 52	30,419 48	0 00	30 419 48
CHES ENERGY CORP COM 21 900 00	CUSIP 185187107 6 8100000	0 00	144 759 00	201,480 00	- 56 721 00	0 00	- 56,721 00
CHOICEPOINT INC COM 18 300 00	CUSIP 170388102 50 6800000	0 00	927 827 00	691 803 85	235,823 15	0 00	235 823 15
CHRISTOPHER & BANKS CORP COM 8 800 00	CUSIP 171048105 34 2500000	0 00	226 050 00	145 209 58	80 840 44	0 00	80 840 44
CMNTY HLTH SYS INC NEW COM 18 700 00	CUSIP 203668108 25 5000000	0 00	425 850 00	372,668 85	53 181 15	0 00	53 181 15
CONSTELLATION BRANDS INC CL A 14 700 00	CUSIP 21036P108 42 8500000	0 00	629 895 00	581,921 15	67,873 85	0 00	67,873 85
COST PLUS INC CAL COM 16,850 00	CUSIP 221485105 28 5000000	0 00	446 525 00	481 018 78	- 34 493 78	0 00	- 34,493 78
CUNO INC COM 10 500 00	CUSIP 128583103 30 5000000	0 00	320 250 00	292 483 89	27 786 11	0 00	27 786 11
DENDRITE INTL INC COM 12,150 00	CUSIP 248239105 14 0300000	0 00	170,484 50	169 482 50	872 00	0 00	872 00

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Account number 2609286
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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							
DENTSPLY INTL INC NEW COM 13 150 00	CUSIP 249030107 50 2000000	804 08	880 130 00	557 788 14	102,341 88	0 00	102 341 88
DEVON ENERGY CORP NEW COM 7,000 00	CUSIP 25179M103 38 8500000	0 00	270,550 00	390,041 98	- 119,491 88	0 00	- 119,491 88
EDO CORP COM 5,200 00	CUSIP 281347104 28 4500000	158 00	137,540 00	128,644 10	8 895 90	0 00	8,895 90
EVERGREEN RES INC COM NO PAR 12,800 00	CUSIP 298900308 38 8100000	0 00	488 089 00	578,991 04	- 80,922 04	0 00	- 80,922 04
EXCEL TECH INC COM 8,750 00	CUSIP 30067T103 17 4000000	0 00	152,250 00	203 908 88	- 51 658 88	0 00	- 51,658 88
F Y I INC COM 17 800 00	CUSIP 302712104 33 5000000	0 00	588,300 00	736,011 88	- 139 711 88	0 00	- 139,711 88
FAIR ISAAC & CO INC COM 4,850 00	CUSIP 303250104 63 0200000	0 00	311,849 00	254,100 00	57,849 00	0 00	57,849 00
FEI CO COM 14,500 00	CUSIP 30241L109 31 5100000	0 00	458,895 00	544,887 82	- 88,092 82	0 00	- 88,092 82
FREDS INC CL A 18 875 00	CUSIP 358108100 40 8600000	0 00	814 080 00	420,650 00	393,430 00	0 00	393 430 00
HAEMONETICS CORP MASS COM 15 600 00	CUSIP 405024100 33 8200000	0 00	528,152 00	488 278 58	29,872 44	0 00	29 872 44
HARSCO CORP COM 8 900 00	CUSIP 415884107 34 3000000	0 00	305,270 00	288,984 00	16 306 00	0 00	16 306 00
HISPANIC BROADCASTING CORP COM 18 650 00	CUSIP 43357B104 25 5000000	0 00	475,575 00	384,527 50	81,047 50	0 00	81,047 50
INSIGHT ENTERPRISES INC COM 22 400 00	CUSIP 45785U103 24 6000000	0 00	551,040 00	552,449 05	- 1 408 05	0 00	- 1 408 05
INSITUFORM TECHNOLOGIES INC CL A COM 28 175 00	CUSIP 457867103 25 5800000	0 00	720,718 50	789,570 34	- 48 853 84	0 00	- 48 853 84
KEANE INC COM 25 700 00	CUSIP 488865102 18 0300000	0 00	483,371 00	488 085 39	- 22,714 39	0 00	- 22,714 39

◆ 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							
LATTICE SEMICONDUCTOR CORP COM CUSIP 518415104 12,800 00 20 5700000		0 00	265 353 00	310 828 78	- 45,575 78	0 00	- 45,575 78
LYDALL INC COM CUSIP 550819108 12,800 00 10 0000000		0 00	128 000 00	178,063 84	- 48 063 84	0 00	- 48 063 84
MAXIMUS INC COM CUSIP 577933104 18 850 00 42 0600000		0 00	782 831 00	694 211 24	88,619 78	0 00	88,619 78
MCSI INC COM ISIN US55270M1080 CUSIP 55270M108 16 300 00 23 4500000		0 00	382 235 00	233,780 38	148,444 82	0 00	148 444 82
MICHAELS STORES INC COM CUSIP 594087108 27 400 00 32 8500000		0 00	802,830 00	508 681 00	384,149 00	0 00	384,149 00
MIM CORP COM CUSIP 553044108 13 950 00 17 8000000		0 00	248,310 00	136 812 87	111,497 13	0 00	111 497 13
MOBILE MINI INC COM CUSIP 60740F105 8,450 00 38 1200000		0 00	330,584 00	260 069 87	70 484 33	0 00	70,484 33
NATIONAL-OILWELL INC COM CUSIP 637071101 8 500 00 20 8100000		0 00	175 185 00	292,857 00	- 117,472 00	0 00	- 117,472 00
NCI BLDG SYS INC COM CUSIP 628852105 4,200 00 17 7000000		0 00	74 340 00	71 231 18	3,108 84	0 00	3,108 84
NCO GROUP INC COM CUSIP 628858102 16,200 00 22 9000000		0 00	370 880 00	501,449 00	- 130 469 00	0 00	- 130 469 00
PENTAIR INC COM CUSIP 709831105 18 900 00 38 5100000		0 00	817 019 00	589 260 76	17,738 24	0 00	17,738 24
PERFORMANCE FOOD GROUP CO COM CUSIP 713755108 18,700 00 35 1700000		0 00	857 879 00	474 045 00	183 834 00	0 00	183 834 00
PINNACLE SYS INC COM CUSIP 723481107 30 500 00 7 9400000		0 00	242 170 00	207 281 50	34,878 50	0 00	34 878 50
PLATO LEARNING INC COM STK CUSIP 72764Y100 11,088 00 16 8100000		0 00	183 806 28	200,735 15	- 16,928 88	0 00	- 16,928 88
PLEXUS CORP COM CUSIP 729132100 10,300 00 28 5600000		0 00	273,568 00	259,269 78	14,288 22	0 00	14 288 22

Asset Detail - Base Currency

Description/Asset ID Local market price Income/expense Acrued Market value Cost Market Translation Total Unrealized gain/loss

Equities

Common stock

POLYCOM INC COM CUSIP 73172K104	22,700 00	34 0700000	0 00	773,389 00	584,228 27	189 180 73	0 00	188,180 73	
PROGRESS SOFTWARE CORP COM CUSIP 743312100	18,700 00	17 2800000	0 00	288 578 00	270,735 10	17,840 90	0 00	17 840 90	
RENAISSANCE LEARNING INC COM CUSIP 75968L105	2,800 00	30 4700000	0 00	85,318 00	89,929 48	- 14,813 48	0 00	- 14,813 48	
RESPIRONICS INC COM CUSIP 761230101	16 800 00	34 8400000	0 00	581,852 00	521,144 78	60 807 21	0 00	60,807 21	
RICHARDSON ELECTRS LTD COM CUSIP 763185107	14,850 00	12 1000000	0 00	180,895 00	188,037 50	- 15,142 50	0 00	- 15,142 50	
ROGERS CORP COM CUSIP 775133101	12,100 00	30 3000000	0 00	368,830 00	323,070 00	43,560 00	0 00	43 560 00	
RUBY TUESDAY INC COM CUSIP 781182100	21,100 00	20 6300000	0 00	435,293 00	391,799 05	43,493 95	0 00	43 493 95	
SCHOOL SPECIALTY INC WI COM CUSIP 807863105	8 450 00	22 8800000	0 00	216 218 00	220,598 00	- 4 380 00	0 00	- 4,380 00	
SICOR INC COM CUSIP 825848108	28,750 00	15 6800000	0 00	419,440 00	494,323 05	- 74,883 05	0 00	- 74,883 05	
SKYWEST INC COM CUSIP 830879102	12,000 00	25 4500000	240 00	305,400 00	348 802 32	- 44,202 32	0 00	- 44,202 32	
SOLA INTL INC COM CUSIP 834082108	15 200 00	18 4000000	0 00	294,880 00	294,575 00	305 00	0 00	305 00	
SOMERA COMMUNICATIONS INC COM CUSIP 834458101	22 300 00	7 5500000	0 00	188 365 00	137,887 00	30 378 00	0 00	30 378 00	
SFSS INC COM CUSIP 78482K102	11 200 00	17 7500000	0 00	188 800 00	188 824 32	1,875 68	0 00	1,875 68	
STONE ENERGY CORP COM CUSIP 881842108	8 150 00	39 5000000	0 00	321,925 00	433 555 11	- 111,830 11	0 00	- 111,830 11	
SYMANTEC CORP COM CUSIP 871503108	7 700 00	88 3300000	0 00	510 741 00	535,841 31	- 25,200 31	0 00	- 25,200 31	

The Northern Trust Company

Portfolio Statement

31 DEC 2001

Account number 2609296
Account Name LUMINA - KALMAR

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

TAKE TWO INTERACTIVE SOFTWARE INC CDT-COM CUSIP 874054109	10 400 00	16 1700000	0 00	168 168 00	215,421 28	- 47,253 28	0 00	- 47 253 28
TEKELEC COM CUSIP 878101103	18 700 00	18 1100000	0 00	338 657 00	590,082 05	- 251 425 05	0 00	- 251,425 05
VEECO INSTRS INC DEL COM CUSIP 822417100	5 500 00	36 0500000	0 00	188 275 00	273 355 90	- 75,080 80	0 00	- 75,080 80
VICOR CORP COM CUSIP 825815102	15 850 00	16 2000000	0 00	256 770 00	329 563 81	- 72 793 81	0 00	- 72 793 81
WEATHERFORD INTL INC NEW COM CUSIP 947074100	12 600 00	37 2600000	0 00	469 478 00	400 050 00	69 428 00	0 00	69,428 00
WESTWOOD I INC COM CUSIP 861815107	15 600 00	30 0500000	0 00	468 780 00	453 742 65	15 037 35	0 00	15,037 35
WHITEHALL JEWELLERS INC COM CUSIP 865083100	18 800 00	10 8800000	0 00	185 731 00	152,269 00	33 462 00	0 00	33 462 00
1ST CONSULTING GROUP INC COM CUSIP 31886R103	21 300 00	15 6500000	0 00	333,345 00	153 820 00	179,525 00	0 00	179,525 00
Total USD	1,300 06	29,138,463 26	0 00	29,138,463 26	27,983,576 58	1,154,886 68	0 00	1,154,886 68
Total United States	1,300 06	29,138,463 26	0 00	29,138,463 26	27,983,576 58	1,154,886 68	0 00	1,154,886 68
Total Common Stock	1,300 06	30,179,886 76	0 00	30,179,886 76	28,875,258 61	1,304,738 15	0 00	1,304,738 15
Total Equities	1,300 06	30,179,886 76	0 00	30,179,886 76	28,875,258 61	1,304,738 15	0 00	1,304,738 15

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Portfolio Statement

31 DEC 2001

Account number 2609296
Account Name LUMINA - KALMAR

◆ 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	1 874 38	635,252 72	635 252 72	0 00	0 00	0 00
Total short term investment funds - all currencies		1,874 38	635,252 72	635,252 72	0 00	0 00	0 00
Total short term investment funds - all countries		1,874 38	635,252 72	635,252 72	0 00	0 00	0 00
Total Short Term Investment Funds		1,874 38	635,252 72	635,252 72	0 00	0 00	0 00
Total Cash and Cash Equivalents		1,874 38	635,252 72	635,252 72	0 00	0 00	0 00
		<i>LINE 10a</i>					
		1,874 38	635,252 72	635,252 72	0 00	0 00	0 00
Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Market	Translation	Total
Adjustments To Cash							
Pending trade purchases							
USD - United States dollar	1 0000000	0 00	- 311,992 50	- 311,992 50	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 311,992 50	- 311,992 50	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 311,992 50	- 311,992 50	0 00	0 00	0 00
Total Pending trade purchases		0 00	- 311,992 50	- 311,992 50	0 00	0 00	0 00
Total Adjustments To Cash		0 00	- 311,992 50	- 311,992 50	0 00	0 00	0 00
		<i>LINE 10a</i>					
		0 00	- 311,992 50	- 311,992 50	0 00	0 00	0 00
Total		3,174 44	30,503,258 88	29,188,518 83	1,304,738 15	0 00	1,304,738 15

Portfolio Statement

31 DEC 2001

Account number 2609297
Account Name LUMINA - WESTWOOD

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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							
Canada - USD							
GENESIS MICROCHIP INC COM 7,800 00	CUSIP 371833102 88 1200000	0 00	502,512 00	278,870 08	222,541 82	0 00	222,541 82
RESEARCH IN MOTION LTD COM COM 18 700 00	CUSIP 780975102 23 7200000	0 00	443,584 00	413,708 48	28,855 52	0 00	28,855 52
Total USD		0 00	946,076 00	693,678 56	252,397 44	0 00	252,397 44
Total Canada		0 00	946,076 00	693,678 56	252,397 44	0 00	252,397 44
France - USD							
ADR BUSINESS OBJECTS S A SPONSORED ADR 18 100 00	CUSIP 12328X107 33 8000000	0 00	544,180 00	475,271 83	68,908 17	0 00	68,908 17
Total USD		0 00	544,180 00	475,271 83	68,908 17	0 00	68,908 17
Total France		0 00	544,180 00	475,271 83	68,908 17	0 00	68,908 17
Ireland - USD							
ADR SMARTFORCE PUB LTD CO SPONSORED 21,500 00	ADRISIN 83170A2088 24 7500000	0 00	532,125 00	534,057 05	- 1,932 05	0 00	- 1,932 05
Total USD		0 00	532,125 00	534,057 05	- 1,932 05	0 00	- 1,932 05
Total Ireland		0 00	532,125 00	534,057 05	- 1,932 05	0 00	- 1,932 05
Israel - USD							
TARO PHARMACEUTICAL IND ORD ILS1 18,200 00	CUSIP M8737E108 39 8500000	0 00	727,090 00	589,115 68	137,974 32	0 00	137,974 32
Total USD		0 00	727,090 00	589,115 68	137,974 32	0 00	137,974 32
Total Israel		0 00	727,090 00	589,115 68	137,974 32	0 00	137,974 32
United States - USD							
ACTIVISION INC NEW COM NEW 21,150 00	CUSIP 004830202 28 0100000	0 00	550,111 50	413,727 07	136,384 43	0 00	136,384 43
AFC ENTERPRISES INC COM 12,300 00	CUSIP 00104Q107 28 3900000	0 00	349 187 00	298,082 80	53 114 10	0 00	53,114 10

Portfolio Statement

31 DEC 2001

Account number 2609297
 Account Name LUMINA - WESTWOOD

Asset Detail - Base Currency

Unrealized gain/loss

Equities

Common stock

Description/Asset ID	Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
AFFMETRIX INC OC-CAP STK CUSIP 008267108	7,700 00	37 7500000	0 00	290 675 00	235 632 31	55 042 69	0 00	55 042 69
AMERN CAP STRATEGIES LTD COM CUSIP 024937104	13,000 00	28 3500000	1,170 00	368,550 00	352 548 39	18,001 61	0 00	18 001 61
APPLIED FILMS CORP COM CUSIP 038197108	11,300 00	31 2500000	0 00	353,125 00	274 302 44	78 822 56	0 00	78 822 56
ARCH COAL INC COM CUSIP 038380100	18 200 00	22 7000000	0 00	413 140 00	404,153 48	8 886 52	0 00	8 886 52
ATRIX LABS INC COM CUSIP 04962L101	25,300 00	20 6100000	0 00	521,433 00	575,950 65	- 54,517 65	0 00	- 54,517 65
BARNES & NOBLE INC COM CUSIP 06774109	12 100 00	29 6000000	0 00	358,160 00	405 608 78	- 47 448 79	0 00	- 47,448 79
BIORELIANCE CORP COM CUSIP 090851104	8 600 00	28 5300000	0 00	273 888 00	263,762 10	10 125 90	0 00	10 125 90
BORDERS GROUP INC COM STK CUSIP 099709107	18,000 00	18 8400000	0 00	357,120 00	346,315 84	10,804 16	0 00	10 804 16
BOWNE & CO INC COM CUSIP 103043105	27,700 00	12 8000000	0 00	354,560 00	359 703 57	- 5,143 57	0 00	- 5,143 57
BROOKS AUTOMATION INC COM CUSIP 11434A100	17,500 00	40 6700000	0 00	711,725 00	773 932 69	- 62,207 69	0 00	- 62 207 69
CACI INTL INC CL A CUSIP 127180304	10,500 00	39 4850000	0 00	414 592 50	307,868 62	108,625 88	0 00	108 625 88
CEC ENTMT INC COM CUSIP 125137109	8,200 00	43 3900000	0 00	399 188 00	407,260 68	- 8 072 68	0 00	- 8,072 68
CELL THERAPEUTICS INC CDT-COM CUSIP 150934107	21,900 00	24 1400000	0 00	528 668 00	619 050 89	- 90 384 89	0 00	- 90 384 89
CHARLES RIV LAB INTL INC COM ISIN CUSIP 159864107	10,800 00	33 4800000	0 00	361,584 00	332,131 76	29,452 24	0 00	29 452 24
CHICOS FAS INC CUSIP 188615102	15 400 00	39 7000000	0 00	611 380 00	408 236 40	205,143 60	0 00	205,143 60

Asset Detail - Base Currency

Unrealized gain/loss

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

Equities

Common stock

CHRISTOPHER & BANKS CORP COM CUSIP 171048105	13,700 00	34 2500000	469,225 00	329 408 87	139 816 03	139 816 03	0 00	139 816 03
COMM BANCORP INC N J COM CUSIP 200519108	27,200 00	39 3400000	1 070 048 00	847,128 18	122,821 82	122,821 82	0 00	122,821 82
CORPORATE EXECUTIVE BRD CO COMMON STOCK CUSIP 21988R102	14 900 00	38 7000000	548 830 00	509,029 73	37,800 27	37,800 27	0 00	37 800 27
COST PLUS INC CAL COM CUSIP 221485105	24,800 00	28 5000000	657 200 00	852 622 51	4 577 49	4 577 49	0 00	4,577 49
CRYOLIFE INC COM CUSIP 228903100	12,700 00	30 0000000	381,000 00	378 518 88	2,481 12	2,481 12	0 00	2,481 12
CYTYC CORP COM CUSIP 232948103	41 300 00	28 1000000	1,077,830 00	858,214 87	118,715 33	118,715 33	0 00	118 715 33
DIGITAL RIV INC COM CUSIP 25388B104	21 800 00	15 8200000	348,848 00	307,358 50	41,289 50	41,289 50	0 00	41,289 50
ELANTEC SEMICONDUCTOR INC COM CUSIP 284155108	8 500 00	38 4000000	326 400 00	237,818 84	88,481 16	88,481 16	0 00	88 481 16
EVERGREEN RES INC COM NO PAR CUSIP 299900308	14,900 00	38 8100000	575,289 00	604,942 23	- 29,653 23	- 29,653 23	0 00	- 29 653 23
EXTREME NETWORKS INC COM CUSIP 30228D108	18 100 00	12 9000000	248 390 00	233 518 08	12,870 84	12,870 84	0 00	12,870 84
FEI CO COM CUSIP 30241L109	12 400 00	31 5100000	390,724 00	425 826 53	- 34,902 53	- 34,902 53	0 00	- 34 902 53
FLOWERVE CORP COM CUSIP 34354P105	27 800 00	28 6100000	739,758 00	768,480 76	- 28 722 76	- 28 722 76	0 00	- 28 722 76
FREDS INC CL A CUSIP 358108100	8,300 00	40 8600000	380,928 00	270 474 45	110 453 55	110,453 55	0 00	110,453 55
GENESEE & WYO INC CL A CUSIP 371559105	2 600 00	32 6500000	84,890 00	80,285 88	4,824 14	4,824 14	0 00	4,824 14
GRANITE CONST INC COM CUSIP 387328107	21 500 00	24 0800000	1 632 00	575,882 05	- 58 272 05	- 58 272 05	0 00	- 58 272 05

Asset Detail - Base Currency

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

Equities

Common stock

GUITAR CTR INC COM CUSIP 402040108	27 600 00	13 6400000	0 00	376 464 00	445 731 36	- 69 267 36	0 00	- 69 267 36
HCC INS HLDGS INC COM CUSIP 404132102	25 600 00	27 5500000	1 600 00	705 280 00	654 763 19	50 496 81	0 00	50 496 81
HNC SOFTWARE INC COM CUSIP 40425P107	34,400 00	20 6000000	0 00	708 640 00	832,413 68	- 123 773 88	0 00	- 123 773 68
HOT TOPIC INC COM CUSIP 441338108	16 800 00	31 3900000	0 00	530 491 00	487 834 84	42 656 16	0 00	42 656 16
ILEX ONCOLOGY INC COM CUSIP 451923106	25,800 00	27 0400000	0 00	692 224 00	566,586 63	125 637 37	0 00	125 637 37
INTERNET SEC SYS INC COM CUSIP 46060X107	18 400 00	32 0600000	0 00	525 784 00	555,297 31	- 29 513 31	0 00	- 29 513 31
KANSAS CITY SOUTHN INDS INC COM NEW CUSIP 485170302	24,200 00	14 1300000	0 00	341,948 00	334 711 08	7 234 82	0 00	7 234 82
KNIGHT TRANSN INC COM CUSIP 499064103	24,150 00	18 7800000	0 00	453,537 00	421 088 00	32,471 00	0 00	32 471 00
KRONOS INC COM CUSIP 501052104	7,200 00	48 3800000	0 00	348 336 00	266 875 80	81 360 20	0 00	81 360 20
MED DESIGN CORP COM CUSIP 583928100	22 300 00	19 7000000	0 00	439,310 00	389 776 98	49 533 02	0 00	49 533 02
METRO 1 TELECOMMUNICATIONS INC COM CUSIP 59163F105	18 800 00	30 2500000	0 00	508,200 00	608 590 60	- 98,390 60	0 00	- 98,390 60
MYRIAD GENETICS INC COM CUSIP 62855J104	8 500 00	52 6400000	0 00	342 160 00	213,876 13	128 483 87	0 00	128,483 87
NETIQ CORP COM CUSIP 64115P102	21,200 00	35 2600000	0 00	747,512 00	618 496 55	128,015 45	0 00	128,015 45
NY CMNTY BANCORP INC COM CUSIP 649445103	14 700 00	22 8700000	0 00	336,189 00	388 893 62	- 30,804 62	0 00	- 30,804 62
PERFORMANCE FOOD GROUP CO COM CUSIP 713755106	8,600 00	35 1700000	0 00	302,462 00	225 873 71	76,488 29	0 00	76,488 29

◆ Asset Detail - Base Currency

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 Unrealized gain/loss

Description/Asset ID Local market price Income/expense Market value Cost Market Transaction Total

Equities

Common stock

PEROT SYS CORP CDT CL A COM STK CUSIP 714285105	18,700 00	20 420000	402,274 00	319 723 78	82 550 22		82 550 22
PHARMACEUTICAL PROD DEV INC COM CUSIP 717124101	10,600 00	32 3100000	342,488 00	329,775 20	12,710 80		12 710 80
PHARMACEUTICAL RES INC COM CUSIP 717125108	10 000 00	33 8000000	338,000 00	361,821 10	- 23 821 10		- 23 821 10
REGIS CORP MINN COM CUSIP 758932107	13,500 00	25 7800000	348,030 00	329,865 84	18 164 38		18,164 38
RUDOLPH TECHNOLOGIES INC COM CUSIP 781270103	10 100 00	34 3200000	348 832 00	336,552 00	10 080 00		10,080 00
SCIOS INC COM CUSIP 808805103	14,800 00	23 7700000	354,173 00	330 894 84	23,278 38		23,278 38
SKILLSOFT CORP COM ISIN US83066P1012 CUSIP 83066P 101	18 400 00	25 9200000	425 088 00	357,255 03	67 832 87		67,832 87
SONIC CORP COM CUSIP 835451105	10 200 00	38 0000000	387,200 00	339,710 18	27,489 84		27,489 84
SONICWALL INC COM CUSIP 835470105	27,100 00	18 4400000	526,824 00	424 257 95	102 568 05		102 568 05
SPINNAKER EXPL CO COM CUSIP 84855W109	13 300 00	41 1800000	547,428 00	558 609 12	- 11 181 12		- 11,181 12
STERICYCLE INC COM CUSIP 858812108	8 500 00	60 8800000	395 720 00	380,018 80	35,703 20		35 703 20
SWIFT TRANSN INC COM CUSIP 87058103	32 800 00	21 5100000	705,528 00	569,864 09	135,863 91		135,863 91
TEKELEC COM CUSIP 879101103	18,500 00	18 1100000	353,145 00	380 224 29	- 27,079 29		- 27,079 29
TWEETER HOME ENTMT GROUP INC COM CUSIP 801187108	20 000 00	29 0000000	580,000 00	411,008 58	188 991 44		188 991 44
VARIAN MED SYS INC COM ISIN #US8222091057 CUSIP 92220P105	8,000 00	71 2800000	570,080 00	570 108 99	- 28 99		- 28 99

Portfolio Statement

31 DEC 2001

Account number 2609297
Account Name LUMINA - WESTWOOD

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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							
WEBEX INC COM CUSIP 84787L108 13 700 00 24 8500000		0 00	340 445 00	408,862 71	- 68 417 71	0 00	68,417 71
WESTN GAS RES INC COM CUSIP 858259103 11 800 00 32 3200000		580 00	374 912 00	343 464 54	31 447 46	0 00	31 447 48
1ST HORIZON PHARMACEUTICAL CORP COM CUSIP 32051K108 14,950 00 28 3900000		0 00	439,380 50	273 576 75	165,803 75	0 00	165,803 75
1ST MIDWEST BANCORP INC DEL COM CUSIP 320867104 13 750 00 28 1900000		2,337 50	401 362 50	323,738 82	77,623 68	0 00	77 623 68
Total USD		7,319 50	30,547,318 00	28,371,903 43	2,175,414 57	0 00	2,175,414 57
Total United States		7,319 50	30,547,318 00	28,371,903 43	2,175,414 57	0 00	2,175,414 57
Total Common Stock							
1,195,100 00		7,319 50	33,296,789 00	30,664,026 55	2,632,762 45	0 00	2,632,762 45
Total Equities							
1,195,100 00	<i>LINE 106</i>	7,319 50	33,296,789 00	30,664,026 55	2,632,762 45	0 00	2,632,762 45

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	3 701 01	2 532 361 22	2 532,361 22	0 00	0 00	0 00
Total short term investment funds - all currencies		3,701 01	2,532,361 22	2,532,361 22	0 00	0 00	0 00
Total short term investment funds - all countries		3,701 01	2,532,361 22	2,532,361 22	0 00	0 00	0 00

Portfolio Statement

31 DEC 2001

Account number 2609297
Account Name LUMINA - WESTWOOD

◆ **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

2,532,361 22		3,701 01	2,532,361 22	2,532,361 22	0 00	0 00	0 00
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Total Cash and Cash Equivalents

2,532,361 22	<i>LINE 10a</i>	3,701 01	2,532,361 22	2,532,361 22	0 00	0 00	0 00
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Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Adjustments To Cash

Pending trade purchases

USD - United States dollar	1 0000000	0 00	- 641,423 92	- 641,423 92	0 00	0 00	0 00
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Total pending trade purchases - all currencies		0 00	- 641,423 92	- 641,423 92	0 00	0 00	0 00
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Total pending trade purchases - all countries		0 00	- 641,423 92	- 641,423 92	0 00	0 00	0 00
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Total Pending trade purchases

0 00		0 00	- 641,423 92	- 641,423 92	0 00	0 00	0 00
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Total Adjustments To Cash

0 00	<i>LINE 10a</i>	0 00	- 641,423 92	- 641,423 92	0 00	0 00	0 00
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Total	3,727,461 22	11,020 61	35,187,726 30	32,554,963 85	2,632,762 45	0 00	2,632,762 45
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Portfolio Statement

31 DEC 2001

Account number 2609627
Account Name LUMINA - RS

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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							
Canada - USD							
OPEN TEXT CORP COM 7,100 00	CUSIP 683715108 29 5600000	0 00	209 878 00	208,477 82	1 398 38	0 00	1 398 38
OPTIMAL ROBOTICS CORP CL A NEW 25,750 00	CUSIP 68388R208 35 4500000	0 00	812 837 50	608,988 88	305,850 62	0 00	305,850 62
Total USD		0 00	1,122,713 50	815,464 50	307,249 00	0 00	307,249 00
Total Canada		0 00	1,122,713 50	815,464 50	307,249 00	0 00	307,249 00
Cayman Islands - USD							
O2 MICRO INTL LTD COM STK 21 597 00	CUSIP G8787E108 24 0500000	0 00	519,407 85	267,421 37	251,986 48	0 00	251,986 48
SCOTTISH ANNUITY & LIFE HLDGS COM STK 23 700 00	CUSIP G7885T104 19 3500000	0 00	458 595 00	410,389 54	48 205 48	0 00	48,205 48
Total USD		0 00	978,002 85	677,810 91	300,191 94	0 00	300,191 94
Total Cayman Islands		0 00	978,002 85	677,810 91	300,191 94	0 00	300,191 94
United States - USD							
ACCREDITO HLTH INC COM 8,700 00	CUSIP 00437V104 39 7000000	0 00	265 980 00	207,261 80	58 728 20	0 00	58,728 20
ACTEL CORP COM 12,100 00	CUSIP 004834105 19 8100000	0 00	240,811 00	259,074 88	- 18,183 88	0 00	- 18,183 88
AIRGATE PCS INC COM 5 100 00	CUSIP 009367103 45 5500000	0 00	232 305 00	255,000 00	- 22,695 00	0 00	- 22,695 00
AIRTRAN HLDGS INC COM 34 150 00	CUSIP 00949P108 8 6000000	0 00	225,380 00	271 099 88	- 45,709 88	0 00	- 45,709 88
ALBANY MOLECULAR RESH INC COM 11,200 00	CUSIP 012423109 28 4800000	0 00	296 888 00	326 482 19	- 29,784 19	0 00	- 29,784 19
ALKERMES INC COM 11,000 00	CUSIP 01842T108 26 3600000	0 00	289 980 00	338,595 08	- 48,635 08	0 00	- 48,635 08
ALLOY INC COM STK 37,500 00	CUSIP 019855105 21 5300000	0 00	807,375 00	395,021 29	412 353 71	0 00	412,353 71

Portfolio Statement

Account number 2609627
Account Name LUMINA - RS

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Asset Detail - Base Currency

Unrealized gain/loss

Equities

Common stock

Description/Asset ID	Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
AMERN HEALTHWAYS INC CUSIP 02649V104	12,800 00	31 940000	0 00	408 832 00	297 672 73	111 159 27	0 00	111,159 27
ANAREN MICROWAVE INC COM CUSIP 032744104	18 300 00	17 320000	0 00	316 956 00	331 280 58	- 14,324 58	0 00	- 14,324 58
ANNALY MTG MGMT INC COM CUSIP 035710408	12,300 00	16 000000	7,380 00	196,800 00	159 803 98	38 996 04	0 00	38 996 04
APPLIED FILMS CORP COM CUSIP 038197108	21 750 00	31 250000	0 00	679,687 50	431 299 61	248 387 89	0 00	248 387 89
ARMOR HLDGS INC COM CUSIP 042280108	13 100 00	28 890000	0 00	353 569 00	296 763 28	56,805 74	0 00	56 805 74
ARQLE INC COM CUSIP 04289E107	28,200 00	17 000000	0 00	479,400 00	445 227 20	34,172 80	0 00	34,172 80
ARTISAN COMPONENTS INC COM CUSIP 042923102	4 800 00	15 800000	0 00	75 840 00	51 850 82	23 889 08	0 00	23 889 08
ASHWORTH INC COM CUSIP 04518H101	31 200 00	7 890000	0 00	248,168 00	220 845 28	25 222 72	0 00	25 222 72
ASTROPWER INC CDT-COM CUSIP 04644A101	11,700 00	40 430000	0 00	473,031 00	564,976 00	- 91 945 00	0 00	- 81 945 00
ATLC COAST AIRLINES HLDG COM CUSIP 048398105	8,500 00	23 280000	0 00	221 255 00	168,410 93	52 844 07	0 00	52 844 07
ATRIX LABS INC COM CUSIP 04982L101	8 600 00	20 810000	0 00	197 856 00	221,126 30	- 23 270 30	0 00	23 270 30
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM CUSIP 109185107	16,700 00	27 890000	0 00	467 433 00	451 293 95	16 139 05	0 00	16 139 05
BRITSMILE INC COM CUSIP 110415108	51,900 00	5 000000	0 00	259 500 00	292 490 48	- 32,990 48	0 00	- 32,990 48
BSTN COMMUNICATIONS GROUP INC COM CUSIP 100582105	41,250 00	11 350000	0 00	468 187 50	482,220 72	5 868 78	0 00	5,868 78
CAREER ED CORP COM CUSIP 141865108	11,500 00	34 280000	0 00	394 220 00	302 189 60	82 030 40	0 00	82 030 40

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 25 Jan 02

Portfolio Statement

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Account number 2609627
Account Name LUMINA - RS

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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							
CEC ENTMT INC COM CUSIP 125137109 9,100 00 43 3900000		0 00	394,849 00	390,418 78	4,430 22	0 00	4 430 22
CLOSURE MED CORP COM CUSIP 189093107 11 200 00 23 3600000		0 00	281,632 00	288,536 98	- 24 904 98	0 00	- 24 904 98
COINSTAR INC COM CUSIP 19259P300 19,300 00 25 0000000		0 00	482,500 00	363 891 82	118 608 18	0 00	118 608 18
CONCEPTUS INC COM CUSIP 206016107 11 500 00 23 6000000		0 00	271,400 00	185 008 64	86,391 36	0 00	86,391 36
CONCURRENT COMPUTER CORP NEW COM NEW CUSIP 208710204 27,700 00 14 8500000		0 00	411,345 00	174 683 00	236,662 00	0 00	236,662 00
CONNETICS CORP COM CUSIP 208182104 18 500 00 11 8000000		0 00	220,150 00	199,113 68	21,036 32	0 00	21 036 32
CORNELL COMPANIES INC COM CUSIP 218141108 13 300 00 17 6500000		0 00	234,745 00	199,509 22	35 235 78	0 00	35,235 78
CURAGEN CORP COM CUSIP 23128R101 18 900 00 22 3700000		0 00	378 053 00	501 328 84	- 123 273 84	0 00	- 123 273 84
CYTYC CORP COM CUSIP 232848103 8 500 00 26 1000000		0 00	221,850 00	185,448 00	36 402 00	0 00	36,402 00
DELIAS CORP CL A CUSIP 24688Q101 68 100 00 6 2000000		0 00	422,220 00	396,846 82	25 573 08	0 00	25 573 08
DIANON SYS INC COM CUSIP 252828102 10,410 00 60 8000000		0 00	632,928 00	435 673 77	197 254 23	0 00	197,254 23
DURASWITCH INDS INC COM NEW CUSIP 266905207 21 400 00 8 5000000		0 00	181,800 00	267,016 81	- 85 116 81	0 00	- 85,116 81
EMBARCADERO TECHNOLOGIES INC COM STK CUSIP 280787100 10 700 00 24 2000000		0 00	258,940 00	181,754 55	87,185 45	0 00	87,185 45
EMBREX INC COM CUSIP 290817105 18,700 00 17 8000000		0 00	288 830 00	270,738 30	28,191 70	0 00	28,191 70
EMS TECHNOLOGIES INC COM CUSIP 26873N108 23 400 00 18 0800000		0 00	376 272 00	365 647 12	10,624 88	0 00	10,624 88

Portfolio Statement

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Account number 2609627
Account Name LUMINA - RS

Asset Detail - Base Currency

Unrealized gain/loss

Equities

Common stock

Description/Asset ID	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
EXACT SCIENCES CORP COM CUSIP 30063P105	15 700 00	0 00	161 082 00	150 709 10	10 372 80	0 00	10,372.80
FAMOUS DAVES AMER INC COM CUSIP 307068108	28 800 00	0 00	196,839 00	190 513 81	6,125 39	0 00	6,125.39
FREDS INC CL A CUSIP 358108100	8,850 00	0 00	272 384 00	144 207 62	128 176 38	0 00	128,176.38
FRONTIER AIRLNS INC NEW COM CUSIP 359065109	17,200 00	0 00	292 400 00	188 941 02	103,458 98	0 00	103,458.98
FUELCCELL ENERGY INC COM CUSIP 35952H108	18,850 00	0 00	302,031 00	320 692 83	- 18 661 83	0 00	- 18,661.83
GENESCO INC COM CUSIP 37153Z102	18 400 00	0 00	340,464 00	314 662 48	25 801 54	0 00	25,801.54
GUITAR CTR INC COM CUSIP 402040109	30,300 00	0 00	413 292 00	481,112 72	- 87 820 72	0 00	- 87,820.72
HIBBETT SPORTING GOODS INC COM CUSIP 428565105	11,000 00	0 00	333,300 00	392,605 00	- 59,305 00	0 00	- 59,305.00
HOT TOPIC INC COM CUSIP 441339108	18,800 00	0 00	583 854 00	526 007 92	57 846 08	0 00	57,846.08
INTERCEPT GROUP INC COM CUSIP 45845L107	8,350 00	0 00	382,415 00	278 607 60	103,807 40	0 00	103,807.40
LA JOLLA PHARMACEUTICAL CO COM CUSIP 50345B109	18 000 00	0 00	143 040 00	111,377 31	31 662 69	0 00	31,662.69
LODGENET ENMT CORP CUSIP 540211108	22 800 00	0 00	391,361 00	425,582 79	- 34,201 79	0 00	- 34,201.79
LTX CORP COM CUSIP 50238Z103	14,800 00	0 00	305,724 00	307,709 58	- 1,985 58	0 00	- 1,985.58
LUMINEX CORP DEL COM CUSIP 55027E102	23,650 00	0 00	401 104 00	480,898 98	- 79 884 88	0 00	- 79,884.88
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK CUSIP 573083102	18 000 00	0 00	312,550 00	383,012 67	- 50 462 67	0 00	- 50,462.67

◆ **Asset Detail - Base Currency**

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

Equities

Common stock

MEDICIS PHARMACEUTICAL CORP CL A NEW CUSIP 584890309	64 5900000	8 550 00	0 00	423,064 50	344,032 88	79 031 52	0 00	78,031 52
MERIX CORP COM CUSIP 590049102	18 600 00	18 600 00	0 00	320 850 00	400 344 18	- 79,494 18	0 00	- 79,494 18
MICROTUNE INC DEL COM CUSIP 59514P109	10 300 00	10 300 00	0 00	241,828 00	237,233 27	4,404 73	0 00	4,404 73
MOBILE MINI INC COM CUSIP 80740F105	10 400 00	10 400 00	0 00	408 848 00	297 058 35	109 789 65	0 00	109,789 65
MOLDFLOW CORP COM CUSIP 608507109	33,200 00	33,200 00	0 00	475,424 00	502,080 34	- 26,656 34	0 00	- 26,656 34
MONOLITHIC SYS TECH INC COM CUSIP 608842108	22 550 00	22 550 00	0 00	484,530 00	253,378 98	211,150 02	0 00	211 150 02
MONTEREY PASTA CO COM CUSIP 812570101	61,200 00	61,200 00	0 00	456,552 00	423 069 92	33 482 08	0 00	33,482 08
NANOMETRICS INC COM CUSIP 830077105	7,800 00	7,800 00	0 00	151,320 00	209,409 79	- 58 089 79	0 00	- 58,089 79
NETEGRITY INC COM CUSIP 84110P107	30,100 00	30,100 00	0 00	582 738 00	524,180 74	58,545 26	0 00	58,545 26
NUCO2 INC COM CUSIP 829428103	28,800 00	28,800 00	0 00	323 338 00	310 819 14	12,518 86	0 00	12 518 86
OPNET TECHNOLOGIES INC COM ISIN US8837571081 CUSIP 883757108	40 200 00	40 200 00	0 00	579,282 00	523 247 88	58,034 12	0 00	58,034 12
PENWEST PHARMACEUTICALS CO COM CUSIP 709754105	12,400 00	12,400 00	0 00	248,820 00	215 456 82	33 183 38	0 00	33,183 38
PERICOM SEMICONDUCTOR CORP COM CUSIP 713831105	13 500 00	13 500 00	0 00	185,750 00	211,981 00	- 18 231 00	0 00	- 18 231 00
PHOTON DYNAMICS INC COM CUSIP 719384101	10,200 00	10,200 00	0 00	485,830 00	319,534 87	148 095 03	0 00	148 095 03
PLATO LEARNING INC COM STK CUSIP 72784Y100	22 888 00	22 888 00	0 00	381,465 28	372 884 88	8,500 27	0 00	8,500 27

◆ 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							
POZEN INC COM CUSIP 73041U102 28,200 00 5 2500000		0 00	148,050 00	290 409 00	- 142,359 00	0 00	- 142 359 00
PROV HEALTHCARE CO COM CUSIP 743977100 9,750 00 30 8600000		0 00	300,885 00	255 874 81	45,010 19	0 00	45 010 19
PWR INTEGRATIONS INC COM CUSIP 739278103 18 700 00 22 8400000		0 00	381 428 00	229 503 85	151 924 15	0 00	151,924 15
RARE HOSPITALITY INTL INC COM CUSIP 753820109 19 600 00 22 5400000		0 00	441 784 00	470,297 51	- 28 513 51	0 00	- 28 513 51
REGIS CORP MINN COM CUSIP 758832107 19 400 00 25 7800000		0 00	500 132 00	393,553 25	108 578 75	0 00	108,578 75
RES CONNECTION INC COM CUSIP 78122Q105 18 600 00 26 3300000		0 00	489 738 00	480 540 79	9 197 21	0 00	9,197 21
SAGE INC COM CUSIP 788832109 17,550 00 37 0700000		0 00	650,578 50	199,424 00	451,154 50	0 00	451,154 50
SANGSTAT MED CORP COM CUSIP 801003104 11,100 00 19 6400000		0 00	218 004 00	205 010 02	12,993 98	0 00	12,993 98
SCHOOL SPECIALTY INC WI COM CUSIP 807883105 14,500 00 22 8800000		0 00	331 760 00	332 304 02	- 544 02	0 00	- 544 02
SCP POOL CORP COM CUSIP 784028102 13,750 00 27 4500000		0 00	377,437 50	322,682 59	54,754 91	0 00	54 754 91
SEACHANGE INTL INC COM CUSIP 811899107 14,500 00 34 1200000		0 00	494,740 00	278,775 88	215 964 02	0 00	215 964 02
SERENA SOFTWARE INC COM CUSIP 817492101 7 300 00 21 7400000		0 00	158 702 00	155 443 76	3 258 24	0 00	3 258 24
SIGNAL TECH CORP COM CUSIP 828675100 12 450 00 5 7300000		0 00	71 338 50	123 372 50	- 52,034 00	0 00	- 52,034 00
SOMERA COMMUNICATIONS INC COM CUSIP 834458101 29,850 00 7 5500000		0 00	225,367 50	198,398 22	26,969 28	0 00	28 969 28
SPECTRALINK COM CUSIP 847580107 28 000 00 17 1300000		0 00	445,380 00	271,158 14	174 221 88	0 00	174 221 88

Portfolio Statement

31 Dec 2001

Asset Detail - Base Currency

Description/Asset ID Accrued Income/expense Market value Market Cost Market Translation Total

Equities

Common stock

STUD ADVANTAGE INC COM STK CUSIP 86386Q105	124 800 00	1 2600000	157,248 00	282,188 03	- 124,941 03	0 00	- 124,941 03	0 00	- 124,941 03
SUPERIOR ENERGY SVCS INC COM CUSIP 868157108	34 800 00	8 6500000	301,020 00	384 069 16	- 83 048 18	0 00	- 83 048 18	0 00	- 83 049 16
SYMMETRICOM INC DEL CUSIP 871543104	31 400 00	7 6100000	238 954 00	411,404 14	- 172,450 14	0 00	- 172,450 14	0 00	- 172 450 14
S1 CORP COM STK CUSIP 78463B101	17,700 00	18 1800000	286 388 00	206,172 28	80 213 74	0 00	80,213 74	0 00	80,213 74
TALX CORP COM CUSIP 874918105	11 690 00	24 9800000	292 016 20	254,252 83	37 763 37	0 00	37 763 37	0 00	37 763 37
TITAN CORP COM CUSIP 888268103	20 500 00	24 8500000	511 475 00	467,632 45	43,842 55	0 00	43,842 55	0 00	43,842 55
T00 INC COM STK CUSIP 890333107	12,100 00	27 5000000	332,750 00	271,213 08	61,536 91	0 00	61,536 91	0 00	61,536 91
TRAVELCITY COM INC COM CUSIP 893953109	6 950 00	28 7100000	189,534 50	82,538 92	108 895 58	0 00	108 895 58	0 00	108 895 58
TRC COS INC COM CUSIP 872825108	10,350 00	50 0000000	517,500 00	440,881 24	76,518 76	0 00	76,518 76	0 00	76,518 76
TUMBLEWEED COMMUNICATIONS CORP COM CUSIP 899690101	14,500 00	5 8400000	86,130 00	71,824 13	14 305 87	0 00	14,305 87	0 00	14,305 87
U S PHYSICAL THERAPY COM CUSIP 90337L108	24 750 00	18 1600000	389,860 00	401,781 17	- 1,801 17	0 00	- 1,801 17	0 00	- 1,801 17
UBIQUITEL INC COM CUSIP 903474302	35 000 00	7 4500000	280 750 00	307,251 28	- 46,501 28	0 00	- 46,501 28	0 00	- 46 501 28
UNVL ELECTRS INC COM CUSIP 813483103	27 250 00	17 2100000	468 872 50	498,681 18	- 27 708 68	0 00	- 27 708 68	0 00	- 27 708 68
VITALWORKS INC COM STK CUSIP 828483106	28 100 00	5 6500000	158,765 00	147 710 89	11 054 01	0 00	11,054 01	0 00	11,054 01
W MARINE INC CUSIP 854235107	18 000 00	14 6900000	278,110 00	243,590 32	35,519 68	0 00	35,519 68	0 00	35 519 68

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 25 Jan

Portfolio Statement

31 DEC 2001

Account number 2609627
Account Name LUMINA - RS

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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							
ZOLL MED CORP COM 13 300 00	CUSIP 089922109 38 9400000	0 00	517 902 00	321 614 00	196 288 00	0 00	196,288 00
ZORAN CORP COM 8 450 00	CUSIP 88975F101 32 6400000	0 00	275,808 00	218,194 30	59 613 70	0 00	59 613 70
ZYGO CORP COM 27,500 00	CUSIP 889855101 15 8000000	0 00	437,250 00	633 854 00	- 196,604 00	0 00	- 196,604 00
1-800 CONTACTS INC COM 38,300 00	CUSIP 881977104 12 4400000	0 00	476 452 00	832,568 49	- 356 114 49	0 00	- 356 114 49
Total USD		7,730 70	34,627,063 96	31,621,355 59	3,005,708 37	0 00	3,005,708 37
Total United States		7,730 70	34,627,063 96	31,621,355 59	3,005,708 37	0 00	3,005,708 37
Total Common Stock		7,730 70	36,727,780 31	33,114,631 00	3,613,149 31	0 00	3,613,149 31
Total Equities		7,730 70	36,727,780 31	33,114,631 00	3,613,149 31	0 00	3,613,149 31

LINE 106

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	4 874 19	2 159 095 53	2 159 095 53	0 00	0 00	0 00
Total short term investment funds - all currencies		4,874 19	2,159,095 53	2,159,095 53	0 00	0 00	0 00
Total short term investment funds - all countries		4,874 19	2,159,095 53	2,159,095 53	0 00	0 00	0 00

Portfolio Statement

31 DEC 2001

Account number 2609627
Account Name LUMINA - RS

◆ 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

2,159,095 53		4,874 19	2,159,095 53	2,159,095 53	0 00	0 00	0 00
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Total Cash and Cash Equivalents

2,159,095 53	LINE 10a	4,874 19	2,159,095 53	2,159,095 53	0 00	0 00	0 00
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Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Adjustments To Cash

Pending trade purchases

USD - United States dollar	1 0000000	0 00	- 934,836 48	- 934,836 48	0 00	0 00	0 00
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Total pending trade purchases - all currencies		0 00	- 934,836 48	- 934,836 48	0 00	0 00	0 00
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Total pending trade purchases - all countries		0 00	- 934,836 48	- 934,836 48	0 00	0 00	0 00
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Total Pending trade purchases

0 00		0 00	- 934,836 48	- 934,836 48	0 00	0 00	0 00
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Total Adjustments To Cash

0 00	LINE 10a	0 00	- 934,836 48	- 934,836 48	0 00	0 00	0 00
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Total	4,293,758 53	12,604 89	37,952,039 36	34,338,890 05	3,813,149 31	0,00	3,813,149 31
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Portfolio Statement

31 DEC 2001

Account number 2609663
Account Name LUMINA - SECURITY CAPITAL

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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							
AMLI RESDNTL PPTYS TR SH BEN INT CUSIP 001735109 18 500 00 25 2200000		0 00	488 570 00	432 338 05	34,233 85	0 00	34,233 85
APT INVT & MGMT CO CL A CUSIP 03748R101 48 200 00 45 7300000		0 00	2,248,818 00	2,187,670 69	52,245 31	0 00	52,245 31
ARCHSTONE-SMITH TR COM CUSIP 038583109 84 195 00 28 3000000		0 00	2 214,328 50	2 134 539 10	78,789 40	0 00	78 789 40
ARDEN RLTY GROUP INC CUSIP 039793104 42,500 00 28 5000000		20,825 00	1,128,250 00	1,033,578 44	82,873 58	0 00	92,873 58
AVALONBAY CMNTYS REIT CUSIP 053484101 39,500 00 47 3100000		25,280 00	1,868,745 00	1,745,352 75	123 392 25	0 00	123 392 25
BSTN PPTYS INC COM STK CUSIP 101121101 22,300 00 38 0000000		12,834 00	847,400 00	857,887 13	- 10,287 13	0 00	- 10,287 13
CARRAMERICA RLTY CORP COM REIT CUSIP 14441B100 8 100 00 30 1000000		0 00	183,810 00	177,784 50	5,825 50	0 00	5,825 50
CHATEAU CMNTYS INC COM CUSIP 181728104 8 600 00 29 8000000		0 00	257,140 00	271,170 90	- 14,030 90	0 00	- 14 030 90
EQTY OFFICE PPTYS TR REIT CUSIP 284741103 81 200 00 30 0800000		0 00	2,442,498 00	2,238 349 74	203,148 26	0 00	203,148 26
ESSEX PPTY TR REIT CUSIP 297178105 25,800 00 49 4100000		18,130 00	1,278,719 00	1,216,849 31	62,869 69	0 00	62,869 69
FED RLTY INVT TR SH BEN INT NEW CUSIP 313747208 48,500 00 23 0000000		23 280 00	1,115,500 00	1,072,830 84	42,869 06	0 00	42,869 06
LIBERTY PPTY TR SH BEN INT CUSIP 531172104 33 800 00 29 8500000		19,824 00	1,002,880 00	837,995 35	84,884 65	0 00	84,884 65
MACK CALI RLTY CORP COM REIT CUSIP 554489104 74,500 00 31 0200000		0 00	2,310,980 00	2,009 881 84	301,108 16	0 00	301,108 16
PAN PAC RETAIL PPTYS INC COM CUSIP 69806L104 18 000 00 28 7200000		0 00	571,528 00	538 818 69	31,711 31	0 00	31,711 31
POST PPTYS INC REIT CUSIP 737464107 43 100 00 35 5100000		33,818 00	1,530 481 00	1 544 525 40	- 14,044 40	0 00	- 14,044 40

Portfolio Statement

31 DEC 2001

Account number 2609663
 Account Name LUMINA - SECURITY CAPITAL

Asset Detail - Base Currency

Unrealized gain/loss

Equities

Common stock

Description/Asset ID	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
PRENTISS PTYS TR SH BEN INT REIT CUSIP 740708108	30,000 00	27 4500000	18,050 00	823 500 00	756 358 01	67,141 89	67,141 89
PUB STORAGE INC COM CUSIP 74460D109	53,800 00	33 4000000	0 00	1,786 920 00	1 453 901 40	343,018 60	343,018 60
SHURGARD STORAGE CTR INC COM CUSIP 82567D104	5 800 00	32 0000000	0 00	185 600 00	180,960 00	4 840 00	4 840 00
SIMON PPTY GROUP INC COM CUSIP 828806109	58,100 00	28 3300000	0 00	1 704 073 00	1 631 003 53	73,069 47	73,069 47
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85580A203	28,300 00	28 8500000	5,260 00	785 055 00	765 695 57	18 358 43	19,358 43
TAUBMAN CTR INC COM CUSIP 878684103	100 200 00	14 8500000	25,551 00	1 487,970 00	1,313 945 04	174,124 98	174,124 98
VORNADO RLTY TR COM CUSIP 828042109	11,400 00	41 6000000	3 534 00	474 240 00	455,058 58	18 181 42	18 181 42
Total USD			204,288 00	26,724,991 50	24,967,988 96	1,757,002 54	1,757,002 54
Total United States			204,288 00	26,724,991 50	24,967,988 96	1,757,002 54	1,757,002 54
Total Common Stock			204,288 00	26,724,991 50	24,967,988 96	1,757,002 54	1,757,002 54
Total Equities			883,195 00	28,724,891 50	24,967,988 96	1,757,002 54	1,757,002 54

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Portfolio Statement

31 DEC. 2001

Account number 2809863
 Account Name LUMINA SECURITY CAPITAL

◆ 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	1,784 95	855,421 94	855 421 94	0 00	0 00	0 00
Total short term investment funds - all currencies		1,764 95	855,421 94	855,421 94	0 00	0 00	0 00
Total short term investment funds - all countries		1,764 95	855,421 94	855,421 94	0 00	0 00	0 00
Total Short Term Investment Funds							
		1,764.95	855,421 94	855,421 94	0 00	0 00	0 00
Total Cash and Cash Equivalents							
		1,764.95	855,421 94	855,421 94	0 00	0 00	0 00
Total	1,738,618 94	208,050 95	27,580,413 44	25,823,410.90	1,757,002 54	0 00	1,757,002.54

Portfolio Statement

31 DEC 2001

Account number 2809864
Account Name LUMINA - NATIONAL CITY

◆ 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							
EVEREST RE GROUP LTD ISIN BMG3223R1088 1,400 00	70 7000000	SEDOL 2709907 CUSIP G3223R108 0 00	98,980 00	78,105 18	20,874 82	0 00	20,874 82
Total USD		0 00	98,980 00	78,105 18	20,874 82	0 00	20,874 82
Total Bermuda		0 00	98,980 00	78,105 18	20,874 82	0 00	20,874 82
Greece - USD							
STELMAR SHIPPING LTD CUSIP V8726M103 5 800 00	18 2500000	0 00	94,250 00	99,032 14	- 4,782 14	0 00	- 4,782 14
Total USD		0 00	94,250 00	99,032 14	- 4,782 14	0 00	- 4,782 14
Total Greece		0 00	94,250 00	99,032 14	- 4,782 14	0 00	- 4,782 14
Liberia - USD							
ROYAL CARIBBEAN CRUISES COM STK 4 400 00	ISIN# LR0008862868 18 2000000	CUSIP V7760T103 0 00	71 280 00	53 233 03	18,046 97	0 00	18,046 97
Total USD		0 00	71,280 00	53,233 03	18,046 97	0 00	18,046 97
Total Liberia		0 00	71,280 00	53,233 03	18,046 97	0 00	18,046 97
South Africa - USD							
ADR SAPPI LTD SPONSORED ADR NEW 21,100 00	CUSIP 803089202 10 2500000	0 00	216,275 00	200,857 82	15,417 08	0 00	15,417 08
Total USD		0 00	216,275 00	200,857 92	15,417 08	0 00	15,417 08
Total South Africa		0 00	216,275 00	200,857 92	15,417 08	0 00	15,417 08
United States - USD							
#REORG MPS GROUP INC NAME CHANGE TO MPS GROUP INC 17,800 00	2518598 EFF 12/31/01 7 1400000	CUSIP 807830106 127 092 00	0 00	111 083 39	16,008 81	0 00	16,008 81
AFFILIATED MANAGERS GROUP INC COM STK 2 400 00	CUSIP 008252108 70 4800000	0 00	169 152 00	148 333 23	22,818 77	0 00	22 818 77
AGCO CORP COM CUSIP 001084102 13,400 00	15 7800000	0 00	211,452 00	124 350 07	87,101 83	0 00	87,101 83

Portfolio Statement

31 DEC 2001

Account number 2609664
Account Name LUMINA - NATIONAL CITY

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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							
ALBEMARLE CORP COM CUSIP 012653101 3 150 00 24 0000000		409 50	75 800 00	70,339 28	5,260 74	0 00	5 260 74
ALEXANDER & BALDWIN INC COM CUSIP 014482103 8,500 00 28 7000000		0 00	173,550 00	154,906 79	18 643 21	0 00	18,643 21
ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP 015271109 2 881 00 41 1000000		0 00	121 697 10	118 214 08	3 483 02	0 00	3 483 02
ALLETE INC CUSIP 018522102 8 700 00 25 2000000		0 00	219 240 00	206,301 88	12 938 02	0 00	12 938 02
ANN TAYLOR STORES CORP COM CUSIP 036115103 3 950 00 35 0000000		0 00	138 250 00	113 003 23	25 246 77	0 00	25 246 77
AR BEST CORP DEL COM CUSIP 040790107 8,400 00 28 8200000		0 00	242 088 00	192,169 74	49 918 26	0 00	49 918 26
ARCH COAL INC COM CUSIP 039380100 8 000 00 22 7000000		0 00	181 600 00	193,438 73	- 11 838 73	0 00	- 11 838 73
ARDEN RLTY GROUP INC CUSIP 039793104 7,300 00 26 5000000		3 577 00	183,450 00	182 538 50	10,911 50	0 00	10,911 50
ARGOSY GAMING CO COM CUSIP 040228108 3,850 00 32 5200000		0 00	125,202 00	104,516 32	20,685 68	0 00	20,685 68
ARTESYN TECHNOLOGIES INC COM CUSIP 043127109 12,800 00 8 3100000		0 00	120,099 00	98 885 01	21,213 99	0 00	21 213 99
ASTEC INDS INC COM CUSIP 048224101 5 100 00 14 4600000		0 00	73,746 00	68 758 49	4,987 51	0 00	4 987 51
ASTORIA FINL CORP COM CUSIP 048265104 5,200 00 28 4600000		0 00	137,592 00	149 808 47	- 12,216 47	0 00	- 12,216 47
ATLAS AIR WORLDWIDE HLDGS INC CUSIP 049164106 5,200 00 14 6500000		0 00	78 180 00	71 867 54	4 312 46	0 00	4,312 46
BAY VIEW CAP CORP DEL COM CUSIP 07262L101 12,800 00 7 3300000		0 00	93 824 00	89 065 52	3 858 48	0 00	3 858 48
BELO CORP CUSIP 080555105 11,300 00 18 7500000		0 00	211,875 00	213 608 79	- 1 731 79	0 00	- 1,731 79

◆ **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							
BEVERLY ENTERPRISES INC COM STK CUSIP 087851309 19,100 00 8 6000000		0 00	184,280 00	184,289 21	- 20,028 21	0 00	- 20,028 21
BORG WARNER INC COM CUSIP 099724108 2,390 00 52 2500000		0 00	124,877 50	109,404 84	15,472 88	0 00	15,472 88
BROOKS AUTOMATION INC COM CUSIP 11434A100 4,400 00 40 8700000		0 00	178,948 00	151,189 81	27,758 09	0 00	27,758 09
BRUNSWICK CORP COM CUSIP 117043109 5,500 00 21 7800000		0 00	118,680 00	120,280 40	- 600 40	0 00	- 600 40
CAMBREX CORP COM CUSIP 132011107 2,300 00 43 6000000		0 00	100,280 00	111,888 80	- 11,608 80	0 00	- 11,608 80
CASELLA WASTE SYS INC CL A COM STK CUSIP 147448104 10,900 00 14 8100000		0 00	181,428 00	120,451 09	40,977 81	0 00	40,977 81
CENTEX CONSTR PRODS INC COM CUSIP 15231R109 2,800 00 32 0500000		140 00	89,740 00	88,832 38	2,907 62	0 00	2,907 62
CERES GROUP INC COM CUSIP 158772105 20,858 00 3 6900000		0 00	78,228 02	66,105 80	10,122 42	0 00	10,122 42
CHARMING SHOPPES INC COM CUSIP 181133103 25,900 00 5 3100000		0 00	137,528 00	151,139 62	- 13,610 62	0 00	- 13,610 62
CHEMFIRST INC COM CUSIP 18381A108 4,200 00 23 9700000		0 00	100,874 00	111,823 48	- 11,149 48	0 00	- 11,149 48
CHES ENERGY CORP COM CUSIP 185187107 8,900 00 8 6100000		0 00	58,828 00	47,858 40	10,870 60	0 00	10,870 60
CHIPPAC INC CL A CUSIP 169857103 5,700 00 7 4200000		0 00	42,284 00	48,035 39	- 3,741 39	0 00	- 3,741 39
COOPER COS INC COM NEW CUSIP 216848402 2,600 00 48 9800000		130 00	128,848 00	117,878 27	12,069 73	0 00	12,069 73
CROMPTON CORP COM COM STK ISN# US2271181000 CUSIP 227118100 10,700 00 9 0000000 0 00			98,300 00	84,441 42	1,858 58	0 00	1,858 58
CYTEC IND COM CUSIP 232820100 3,800 00 27 0000000		0 00	102,600 00	88,718 18	5,881 82	0 00	5,881 82

Portfolio Statement

31 DEC 2001

Account number 2609664
 Account Name LUMINA NATIONAL CITY

Asset Detail - Base Currency

Unrealized gain/loss

Equities

Common stock

Description/Asset ID	Local market price	Accrued Income/expense	Market value	Cost	Market	Translation	Total
DEVELOPERS DIVERSIFIED RLTY CORP COM CUSIP 251591103	8,700 00	3 589 00	185,270 00	167,259 27	18,010 73	0 00	18,010 73
DILLARDS INC CL A COM CUSIP 254067101	13 500 00	500 00	216,000 00	221,352 26	- 5 352 26	0 00	- 5 352 26
EL PASO ELEC CO COM NEW CUSIP 283677854	13,200 00	0 00	191 400 00	187,348 59	- 5 948 59	0 00	- 5 948 59
EMMIS COMMUNICATIONS CORP CUSIP 291525103	5,100 00	0 00	120,564 00	80,270 63	40,293 37	0 00	40 293 37
ENTEGRIS INC COM CUSIP 29382U104	13,100 00	0 00	143 576 00	127 240 59	16,335 41	0 00	16,335 41
EQUITABLE RES INC COM CUSIP 28449100	6,100 00	0 00	207 827 00	229 631 84	- 21 804 84	0 00	- 21,804 84
FAIRCHILD SEMICONDUCTOR INTL INC CL A CUSIP 303728103	7,400 00	0 00	208 680 00	144 285 84	64 394 16	0 00	64 394 16
FILENET CORP COM CUSIP 31889108	8,800 00	0 00	140 001 00	88,823 44	51 077 56	0 00	51 077 56
FLEETWOOD ENTERPRISES INC COM CUSIP 339099103	7,550 00	0 00	85,541 50	69,553 85	15,987 65	0 00	15 987 65
FOOT LOCKER INC COM CUSIP 344849104	8 600 00	0 00	103 290 00	88,515 90	4,774 10	0 00	4,774 10
FOREST CY ENTERPRISES INC CL A CUSIP 345550107	1,850 00	0 00	75 485 00	62 777 38	12,687 62	0 00	12,687 62
FPIC INS GROUP INC COM CUSIP 302563101	13 700 00	0 00	204 130 00	169 874 57	34 155 43	0 00	34 155 43
FULTON FINL CORP PA COM CUSIP 360271100	5,700 00	868 00	124,431 00	119 347 52	5,083 48	0 00	5,083 48
FURNITURE BRANDS INTL INC COM CUSIP 360921100	5,010 00	0 00	160 420 20	126,422 45	33 997 75	0 00	33,997 75
GABLES RESDNTL TR SH BEN INT COM STK PAR50 01 CUSIP 3624418105	8 100 00	0 00	180,560 00	174 274 64	6 285 36	0 00	6 285 36

Portfolio Statement

31 DEC 2001

Account number 2609664
Account Name LUMINA - NATIONAL CITY

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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							
GEN GROWTH PPTYS INC COM 4,400 00	CUSIP 370021107 38 8000000	0 00	170 720 00	184 598 34	8,121 68	0 00	8,121 68
GENESE & WYO INC CL A 2 100 00	CUSIP 371559105 32 6500000	0 00	68 565 00	44,533 98	24,031 04	0 00	24,031 04
GREAT LAKES REIT 4,200 00	CUSIP 390752103 18 0000000	0 00	67,200 00	74,202 82	- 7 002 82	0 00	- 7,002 82
GTR BAY BANCORP COM 3 800 00	CUSIP 391648102 28 5800000	391 00	111 482 00	81,491 84	19 970 08	0 00	19,970 08
HARLEYSVILLE GROUP INC COM 3 850 00	CUSIP 412824104 23 8900000	0 00	84,385 50	104,701 88	- 10,336 48	0 00	- 10 336 48
HAVERTY FURNITURE COS INC COM 7,700 00	CUSIP 419598101 18 5500000	0 00	127 435 00	102,647 44	24,787 58	0 00	24,787 58
HAWAIIAN ELEC INDS INC COM 4 600 00	CUSIP 419870100 40 2800000	0 00	185,288 00	171 094 13	14 193 87	0 00	14,193 87
HEALTH NET INC COM 7 800 00	CUSIP 42222G108 21 7800000	0 00	185,528 00	145,631 28	19 896 72	0 00	19 896 72
HELMERICH & PAYNE INC COM 2 400 00	CUSIP 423452101 33 3800000	0 00	80 112 00	92 048 86	- 11,937 86	0 00	- 11 937 86
HIGHWOODS PPTYS INC COM 5,600 00	CUSIP 431284108 25 8500000	0 00	145 320 00	141,369 21	3 950 79	0 00	3,950 79
HYPERION SOLUTIONS CORP COM 11 800 00	CUSIP 44914M104 18 8600000	0 00	236,334 00	177 203 09	59,070 91	0 00	59,070 91
INDYMAC BANCORP INC COM 4,300 00	CUSIP 456607100 23 3800000	0 00	100,534 00	108 851 56	- 8,317 56	0 00	- 8 317 56
IRWIN FINL CORP COM 3 250 00	CUSIP 464119106 17 0000000	0 00	55 250 00	57,187 15	- 1,937 15	0 00	- 1,937 15
JLG INDS INC COM 1 800 00	CUSIP 488210101 10 8500000	9 50	18 170 00	18,438 63	733 37	0 00	733 37
KADANT INC COM 3,350 00	CUSIP 48282T104 14 5000000	0 00	46,575 00	45,178 84	3 398 38	0 00	3 398 38

Portfolio Statement

31 DEC 2001

Account number 2609664
Account Name LUMINA - NATIONAL CITY

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◆ Asset Detail - Base Currency

Description/Asset ID		Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value						Market	Translation	
Equities								
Common stock								
KENNAMETAL INC CAP	CUSIP 489170100							
3 350 00	40 2700000		0 00	134 804 50	118 840 94	16 063 56	0 00	18 083 56
KULICKE & SOFFA INDS INC COM	CUSIP 501242101							
10,750 00	17 1500000		0 00	184,382 50	132 989 18	51,373 32	0 00	51 373 32
LAFARGE N AMER INC	CUSIP 505862102							
5,000 00	37 5700000		0 00	187 850 00	168,988 89	18,861 11	0 00	18,861 11
LEAR CORP COM STK PAR \$0 01	CUSIP 521865105							
2 900 00	38 1400000		0 00	110 606 00	96 998 85	13 609 15	0 00	13,609 15
LOUISIANA-PACIFIC CORP COM	CUSIP 548347105							
9 800 00	8 4400000		0 00	82 712 00	88,726 40	- 6,014 40	0 00	- 6,014 40
MAF BANCORP INC COM	CUSIP 55281R108							
2,100 00	28 5000000		252 00	61,950 00	58,815 43	3 334 57	0 00	3,334 57
MAXTOR CORP COM NEW	CUSIP 577729205							
8,500 00	8 3400000		0 00	53,890 00	58,813 17	- 2 923 17	0 00	- 2 923 17
MDU RES GROUP INC COM	CUSIP 552890109							
6,100 00	28 1500000		1,403 00	171,715 00	217 413 13	- 45 698 13	0 00	- 45 698 13
MENTOR GRAPHICS CORP COM	CUSIP 587200108							
5,000 00	23 5700000		0 00	117 850 00	98,996 43	18,853 57	0 00	18 853 57
MILLENNIUM CHEMICALS INC COM STK	CUSIP 599903101							
6 850 00	12 6000000		0 00	86 310 00	74,507 51	11 802 49	0 00	11,802 49
MINERALS TECHNOLOGIES INC COM	CUSIP 603158106							
2 500 00	48 6400000		0 00	116,600 00	104,997 74	11,602 26	0 00	11,802 28
MPS GROUP INC COM	CUSIP 553409103							
1 400 00	7 1400000		0 00	9 988 00	10 884 70	- 888 70	0 00	- 888 70
MTR GAMING GROUP INC COM	CUSIP 553789100							
8 275 00	18 0000000		0 00	100 400 00	70 158 11	30,241 89	0 00	30 241 89
NEWFIELD EXPL CO COM COM STK	CUSIP 651290108							
2,800 00	35 5100000		0 00	99,428 00	88 095 22	11,332 78	0 00	11 332 78
NORDSON CORP COM	CUSIP 855863102							
1,600 00	28 4100000		224 00	42,258 00	40,220 15	2,035 85	0 00	2,035 85

Portfolio Statement

31 DEC 2001

Account number 2609664
Account Name LUMINA - NATIONAL CITY

Asset Detail - Base Currency

Description/Asset ID Local market price Income/expense Acrued Market value Cost Market Translation Total

Equities

Common stock

OAK TECH INC COM CUSIP 071802108	7 800 00	13 750000	108,625 00	70 699 71	37,825 29	0 00	0 00	37,825 29
OWENS & MINOR INC NEW COM CUSIP 690732102	4 200 00	18 500000	77,700 00	82,280 68	- 4 580 68	0 00	0 00	- 4,580 68
PACKAGING CORP AMER COM ISIN US6951581090 CUSIP 695158109	10 300 00	18 1500000	189,945 00	173,288 74	13,658 28	0 00	0 00	13 658 28
PATHMARK STORES INC NEW COM CUSIP 70322A101	8 100 00	24 6600000	150,428 00	144 281 38	6,144 64	0 00	0 00	6 144 64
PEOPLES ENERGY CORP COM CUSIP 711030108	3 500 00	37 9300000	132,755 00	140 649 64	- 7,894 64	0 00	0 00	- 7 894 64
PERFORMANCE FOOD GROUP CO COM CUSIP 713755108	4 400 00	35 1700000	154,748 00	122 439 93	32,308 07	0 00	0 00	32,308 07
PFF BANCORP INC COM CUSIP 69331W104	4 870 00	27 6000000	137,172 00	118,870 78	20,301 22	0 00	0 00	20,301 22
PHOENIX COS INC NEW COM CUSIP 71902E109	9 700 00	18 5000000	179,450 00	155,643 48	23 808 52	0 00	0 00	23 808 52
PHOTRONICS INC COM CUSIP 719405102	4 250 00	31 3500000	133 237 50	105 359 28	27,878 22	0 00	0 00	27 878 22
PIONEER MAT RES CO COM STK CUSIP 72387107	6,100 00	19 2600000	117,488 00	102,808 88	14 579 02	0 00	0 00	14,579 02
PIONEER STD ELECTRS INC COM CUSIP 723877108	12 700 00	12 7000000	181,290 00	142 887 81	18,302 19	0 00	0 00	18 302 19
PROVIDENT FNCL GROUP INC COM STK CUSIP 743868105	3,835 00	28 2800000	85,527 80	83,358 70	12 169 10	0 00	0 00	12 169 10
RARE HOSPITALITY INTL INC COM CUSIP 753820109	5 500 00	22 5400000	123,870 00	118 407 81	7 582 19	0 00	0 00	7 582 19
RAYONIER INC COM CUSIP 754807103	3,150 00	50 4700000	158,980 50	140,932 35	18,048 15	0 00	0 00	18 048 15
READ-RITE CORP COM CUSIP 755248105	14,500 00	6 6100000	85 845 00	74,623 38	21,221 64	0 00	0 00	21,221 64

Unrealized gain/loss

Account number 2609864
 Account Name LUMINA - NATIONAL CITY

Asset Detail - Base Currency

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

Equities

Common stock

REEBOK INTL COM CUSIP 758110100	28 5000000	6,400 00	0 00	168,600 00	141 658 73	27 941 27	0 00	27 941 27	27 941 27
RENT-WAY INC COM CUSIP 76008U104	11,400 00	5 8900000	0 00	68 288 00	80 010 92	- 21,724 92	0 00	- 21,724 92	- 21,724 92
RUBY TUESDAY INC COM CUSIP 781182100	7 800 00	20 6300000	0 00	162,877 00	135 982 78	26 994 22	0 00	26 994 22	26,994 22
RYDER SYS INC COM CUSIP 783549108	8 100 00	22 1500000	0 00	135,115 00	127,845 13	7,169 87	0 00	7,169 87	7 169 87
SINCLAIR BROADCAST GROUP INC CL A CUSIP 828228109	15,700 00	8 4600000	0 00	148,522 00	145 058 81	3 483 19	0 00	3 483 19	3,483 19
SKY FINL GROUP INC COM STK CUSIP 83080P103	8 200 00	20 3400000	1 408 00	166,788 00	159,515 42	7,272 58	0 00	7,272 58	7,272 58
SOLUTIA INC COM STK CUSIP 834376105	6 150 00	14 0200000	0 00	88 223 00	80 133 01	6 089 99	0 00	6 089 99	6 089 99
SPHERION CORP COM STK ISIN# US8484201053 CUSIP 848420105	11,000 00	8 7600000	0 00	107,380 00	88 644 53	18 715 47	0 00	18 715 47	18,715 47
SUMMIT PPTY INC COM CUSIP 866239108	8 484 00	25 0200000	0 00	211 769 28	208 732 18	3 037 10	0 00	3 037 10	3 037 10
TECUMSEH PRODS CO CL A CUSIP 878885200	3 500 00	50 6300000	0 00	177,205 00	171 022 31	6 182 69	0 00	6 182 69	6 182 69
TIMKEN CO COM CUSIP 887389104	10,225 00	18 1800000	0 00	165 440 50	172 487 67	- 7 047 17	0 00	- 7,047 17	- 7,047 17
TRIAD GTY INC CUSIP 895925105	4,077 00	36 2700000	0 00	147 872 79	144 621 93	3 250 86	0 00	3,250 86	3,250 86
TRUSTMARK CORP COM CUSIP 898402102	7,000 00	24 2300000	0 00	169 610 00	157,546 49	12 063 51	0 00	12,063 51	12,063 51
UCAR INTL INC COM CUSIP 90262K108	28,100 00	10 7000000	0 00	300,670 00	251 085 94	49 584 08	0 00	49,584 08	49,584 08
UNOVA INC COM CUSIP 91529B106	22,050 00	5 8000000	0 00	127 890 00	134,564 38	- 6 674 38	0 00	- 6,674 38	- 6,674 38

Portfolio Statement

31 DEC 2001

Account number 2609664
 Account Name LUMINA - NATIONAL CITY

Asset Detail - Base Currency

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

Equities

Common stock

VERITY INC COM CUSIP 82343C108	8 800 00	20 2500000	178,200 00	138,275 75	41 924 25	0 00	0 00	41 924 25	0 00
WABTEC CORP COM CUSIP 929740108	7 298 00	12 3000000	89,740 80	88,199 61	- 8,458 81	0 00	0 00	- 8,458 81	0 00
WASH FED INC COM CUSIP 838824108	5,800 00	25 7800000	1 392 00	148,524 00	2 747 28	0 00	0 00	2 747 28	0 00
WHITNEY HLDG CORP COM CUSIP 86812103	2 100 00	43 8500000	1,040 00	92,085 00	89 754 73	0 00	0 00	2 330 27	0 00
WOLVERINE WORLD WIDE INC COM CUSIP 978097103	10 100 00	15 0500000	376 88	152,005 00	- 18 934 38	0 00	0 00	- 18 934 38	0 00
YELLOW CORP COM CUSIP 885509108	7,000 00	25 1000000	0 00	175,700 00	158,681 08	0 00	0 00	18,018 92	0 00
YORK INTL CORP NEW COM CUSIP 88670107	5 200 00	38 1300000	0 00	198,278 00	172 399 20	0 00	0 00	25 878 80	0 00
1ST FED CAP CORP COM CUSIP 319960100	4,236 00	15 7000000	0 00	68,505 20	65 619 08	0 00	0 00	886 12	0 00
1ST INDL RLTY TR INC COM CUSIP 32054K103	4,000 00	31 1000000	2 720 00	124,400 00	123 834 83	0 00	0 00	585 17	0 00
1ST MIDWEST BANCORP INC DEL COM CUSIP 320867104	5,500 00	29 1900000	850 00	160,545 00	134,808 57	0 00	0 00	25 835 43	0 00
8 FLAGS INC COM CUSIP 83001P109	10,650 00	15 3800000	0 00	163,787 00	145,087 94	0 00	0 00	18 709 08	0 00
Total USD	21,163 88	15,869,414 19	21,163 88	14,492,099 26	1,377,314 93	0 00	0 00	1,377,314 93	0 00
Total United States	21,163 88	15,869,414 19	21,163 88	14,492,099 26	1,377,314 93	0 00	0 00	1,377,314 93	0 00
Total Common Stock	898,887 00	14,823,327 53	18,350,189 18	14,823,327 53	1,428,871 68	0 00	0 00	1,428,871 68	0 00
Total Equities	898,887 00	14,823,327 53	18,350,189 18	14,823,327 53	1,428,871 68	0 00	0 00	1,428,871 68	0 00

LINE 109

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 25 Jan 2002

Portfolio Statement

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Account number 2609664
Account Name LUMINA - NATIONAL CITY

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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	1 002 45	636 838 01	636,838 01	0 00	0 00	0 00
Total short term investment funds - all currencies		1,002 45	636,838 01	636,838 01	0 00	0 00	0 00
Total short term investment funds - all countries		1,002 45	636,838 01	636,838 01	0 00	0 00	0 00
Total Short Term Investment Funds							
		636,838 01	1,002 45	636,838 01	636,838 01	0 00	0 00
Total Cash and Cash Equivalents							
	636,838 01	<i>LINE 10a</i>	1,002 45	636,838 01	636,838 01	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	- 721 430 12	- 721,430 12	0 00	0 00	0 00
Total pending trade purchases - all currencies		0 00	- 721,430 12	- 721,430 12	0 00	0 00	0 00
Total pending trade purchases - all countries		0 00	- 721,430 12	- 721,430 12	0 00	0 00	0 00
Total Pending trade purchases							
		0 00	- 721,430 12	- 721,430 12	0 00	0 00	0 00

Pending trade sales							
USD - United States dollar	1 0000000	0 00	320 965 38	320,965 38	0 00	0 00	0 00
Total pending trade sales - all currencies		0 00	320,965 38	320,965 38	0 00	0 00	0 00
Total pending trade sales - all countries		0 00	320,965 38	320,965 38	0 00	0 00	0 00

Portfolio Statement

31 DEC 2001

Account number 2609864
Account Name LUMINA NATIONAL CITY

◆ 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	320,965 38	320,965 38	0 00	0 00	0 00
Total Adjustments To Cash							
0 00		0 00	- 400,464 74	- 400,464 74	0 00	0 00	0 00
<i>LINE 10a</i>							
Total	1,533,735 01	22,166 33	16,586,572.48	15,159,700 80	1,426,871 66	0.00	1,426,871.66

Portfolio Statement

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

Equities

Common stock

United States - USD

AETNA INC CUSIP 00817Y108	38,300 00	32 8900000	1,263,517 00	1,001,899 08	261,617 92	0 00	261 617 92
AMER ELEC PWR CO INC COM CUSIP 025537101	76,000 00	43 5300000	3,308,280 00	3,486,834 40	- 178,554 40	0 00	- 178 554 40
AMERADA HESS CORP COM CUSIP 023551104	24,200 00	62 5000000	1,512,500 00	1 979,371 24	- 466,871 24	0 00	- 466 871 24
ARROW ELECTR INC COM CUSIP 042735100	28,900 00	29 8000000	804 310 00	734,310 00	70 000 00	0 00	70 000 00
AVNET INC COM CUSIP 053807103	17 500 00	25 4700000	1,312 50	368,662 33	76,762 67	0 00	76 762 67
BANK ONE CORP COM CUSIP 08423A103	51,500 00	38 0500000	2,011,075 00	1,824 331 48	186 743 52	0 00	186 743 52
BK AMER CORP COM CUSIP 080505104	45,700 00	62 8500000	2,878,815 00	2,765,807 49	90,907 51	0 00	90 907 51
BURL NORTHN SANTA FE CORP COM CUSIP 12188T104	48 700 00	28 5300000	1,417,941 00	1,480,301 78	- 62,360 78	0 00	- 62 360 78
CABOT CORP COM CUSIP 127055101	24,800 00	35 7000000	885,360 00	891,858 19	- 8,598 19	0 00	- 8 598 19
CHUBB CORP COM CUSIP 171232101	8 200 00	69 0000000	634,800 00	716,943 12	- 82 143 12	0 00	- 82 143 12
CONOCO INC COM NEW COM CUSIP 208251504	24,300 00	28 3000000	687,690 00	682,858 61	4 830 39	0 00	4 830 39
CONS EDISON INC COM CUSIP 209115104	54 500 00	40 3600000	2,189,620 00	2,165 432 15	34 187 85	0 00	34 187 85
DOW CHEM CO COM CUSIP 260543103	74,800 00	33 7800000	2,530,122 00	2,477,808 76	52,313 24	0 00	52 313 24
DU PONT E I DE NEMOURS & CO COM STK CUSIP 263534108	15 400 00	42 5100000	654 654 00	730,871 78	- 76,317 78	0 00	- 76 317 78
EASTMAN CHEM CO COM CUSIP 277432100	29,100 00	39 0200000	1,135,482 00	1,389,388 23	- 253 906 23	0 00	- 253 906 23

Portfolio Statement

31 DEC 2001

Account number 2609971
Account Name LUMINA-SANFORD BERNSTEIN

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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							
FLEETBOSTON FINL CORP COM STK CUSIP 338030108 46 400 00 38 5000000		16 240 00	1,693,600 00	1,794,305 28	- 100 705 28	0 00	- 100,705 28
GA PAC CORP CUSIP 373298108 81,200 00 27 8100000		0 00	1,689 732 00	2,090,907 62	- 401 175 62	0 00	- 401,175 62
GENUINE PARTS CO COM CUSIP 372460105 68,900 00 38 7000000		19 821 50	2 585 330 00	2 230 895 23	334 434 77	0 00	334,434 77
GOODYEAR TIRE & RUBBER CO COM CUSIP 382550101 60,100 00 23 8100000		0 00	1 430 981 00	1 689 625 13	- 258 644 13	0 00	- 258 644 13
HEWLETT-PACKARD CO COM CUSIP 428238103 127,200 00 20 5400000		10 176 00	2 812 888 00	2,820 438 81	- 7,750 81	0 00	- 7 750 81
INTL PAPER CO COM CUSIP 480148103 50,700 00 40 3500000		0 00	2 045 745 00	1 819 269 88	228 475 12	0 00	228 475 12
LEGGETT & PLATT INC COM CUSIP 524660107 53 300 00 23 0000000		6,398 00	1 225 900 00	1 153 638 12	72,263 88	0 00	72 263 88
LIZ CLAIBORNE INC COM CUSIP 538320101 10 700 00 49 7500000		0 00	532 325 00	532,260 80	64 20	0 00	64 20
LUBRIZOL CORP COM CUSIP 548271104 20,800 00 35 0900000		0 00	728 872 00	660 838 84	69 033 18	0 00	69 033 18
MAY DEPT STORES CO COM CUSIP 577778103 31,300 00 38 9800000		0 00	1,157,474 00	1 089 510 29	67 963 71	0 00	67 963 71
MEAD CORP COM CUSIP 582834107 28,900 00 30 8900000		0 00	830,941 00	748 551 98	84,389 02	0 00	84,389 02
NATL CY CORP COM CUSIP 835405103 38,800 00 28 2400000		0 00	1,070,184 00	1 113 587 05	- 43,403 05	0 00	- 43,403 05
NORFOLK SOUTHN CORP COM CUSIP 655844108 145,500 00 18 3300000		0 00	2 667,015 00	2 868 788 07	- 198,771 07	0 00	- 198 771 07
PHARMACIA CORP COM CUSIP 71713U102 14,900 00 42 6500000		0 00	635 485 00	722,267 08	- 86,782 08	0 00	- 86,782 08
PHILIP MORRIS COS INC COM CUSIP 718154107 23 000 00 45 8500000		13 340 00	1,054 550 00	1 105 262 70	- 50,712 70	0 00	- 50,712 70

Portfolio Statement

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Account number 2609971
Account Name LUMINA-SANFORD-BERNSTEIN

Asset Detail - Base Currency

Description/Asset ID Local market price Income/expense Accrued Market value Cost Market Translation Unrealized gain/loss Total

Equities

Common stock

PHILLIPS PETRO CO COM CUSIP 718507108	60 000 00	0 00	3,815,600 00	3,425,212 27	190,387 73	0 00	190,387 73	0 00	190,387 73
SEARS ROEBUCK & CO COM CUSIP 812387108	82 500 00	18,875 00	3,830,300 00	3,485,435 25	444,884 75	0 00	444,884 75	0 00	444,884 75
SMURFIT-STONE CONTAINER CORP COM CUSIP 832727101	85 800 00	0 00	1,050,828 00	878,359 97	72,468 03	0 00	72,468 03	0 00	72,468 03
SOLETRON CORP COM CUSIP 834182107	40,100 00	0 00	452,328 00	581,476 19	- 109,148 19	0 00	- 109,148 19	0 00	- 109,148 19
TECH DATA CORP COM CUSIP 878237108	22,000 00	0 00	852 160 00	711,598 07	240,583 83	0 00	240,583 83	0 00	240,583 83
TEMPLE INLAND INC COM CUSIP 878888107	13,300 00	0 00	754,509 00	711,500 78	43,008 21	0 00	43,008 21	0 00	43,008 21
THOMAS & BETTS CORP COM CUSIP 884315102	20 400 00	0 00	431,460 00	429,581 78	1,898 22	0 00	1,898 22	0 00	1,898 22
TJX COS INC COM NEW CUSIP 872540109	22,100 00	0 00	880,908 00	719,083 58	181,842 42	0 00	181,842 42	0 00	181,842 42
TORCHMARK CORP COM CUSIP 881027104	37 300 00	0 00	1,487,008 00	1,481,839 38	- 24,830 38	0 00	- 24,830 38	0 00	- 24,830 38
V F CORP COM CUSIP 818204108	39 300 00	0 00	1,533,093 00	1,443,413 04	89,679 86	0 00	89,679 86	0 00	89,679 86
VALERO ENERGY CORP COM STK NEW CUSIP 919131Y100	11 800 00	0 00	448,818 00	448,400 00	1,418 00	0 00	1,418 00	0 00	1,418 00
WA MUT INC COM CUSIP 839322103	85 800 00	0 00	2,808,830 00	3,144,141 01	- 335,211 01	0 00	- 335,211 01	0 00	- 335,211 01
WACHOVIA CORP 2ND NEW COM CUSIP 828903102	53,600 00	0 00	1,680,898 00	1,841,408 11	- 180,513 11	0 00	- 180,513 11	0 00	- 180,513 11
WESTVACO CORP COM CUSIP 981548104	43 100 00	8,482 00	1,226,185 00	1,038,080 58	180,104 41	0 00	180,104 41	0 00	180,104 41
WHIRLPOOL CORP COM CUSIP 963320108	25 300 00	0 00	1,855,249 00	1,599,571 04	255,677 88	0 00	255,677 88	0 00	255,677 88

The Northern Trust Company

Generated by The Northern Trust Company from periodic data on 25 Jan

Portfolio Statement

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Account number 2609971
Account Name LUMINA-SANFORD BERNSTEIN

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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							
WORLD COM INC/WORLDCO 181,000 00	CUSIP 88157D108 14 0800000	0 00	2,548,480 00	2,558,060 74	- 9,580 74	0 00	- 9,580 74
Total USD		160,905 50	69,947,470 00	69,538,553 29	408,916 71	0 00	408,916 71
Total United States		160,905 50	69,947,470 00	69,538,553 29	408,916 71	0 00	408,916 71
Total Common Stock							
2,144,000 00		180,905 50	89,947,470 00	69,538,553 29	408,916 71	0 00	408,916 71
Total Equities							
2,144,000 00	<i>LINE 10b</i>	180,905 50	69,947,470 00	69,538,553 29	408,916 71	0 00	408,916 71

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		5,332 34	3,794,586 95	3,794,586 95	0 00	0 00	0 00
Total short term investment funds - all currencies		5,332 34	3,794,586 95	3,794,586 95	0 00	0 00	0 00
Total short term investment funds - all countries		5,332 34	3,794,586 95	3,794,586 95	0 00	0 00	0 00
Total Short Term Investment Funds							
3,794,586 95		5,332 34	3,794,586 95	3,794,586 95	0 00	0 00	0 00
Total Cash and Cash Equivalents							
3,794,586 95	<i>LINE 10a</i>	5,332 34	3,794,586 95	3,794,586 95	0 00	0 00	0 00

Portfolio Statement

31 Dec 2001

Account number 2609971
Account Name LUMINA-SANFORD BERNSTEIN

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value Exchange rate Income/expense Accrued Market value Cost Market Translation Total

Adjustments To Cash

Pending trade purchases									
USD - United States dollar									
1 0000000									
Total pending trade purchases - all currencies									
0 00									
- 532,260 80									
- 532,260 80									
Total pending trade purchases - all countries									
0 00									
- 532,260 80									
- 532,260 80									
Total Pending trade purchases									
0 00									

Pending trade sales									
USD - United States dollar									
1 0000000									
Total pending trade sales - all currencies									
0 00									
892,668 58									
892,668 58									
Total pending trade sales - all countries									
0 00									
892,668 58									
892,668 58									
Total Pending trade sales									
0 00									
Total Adjustments To Cash									
0 00									
LIFE 102									
360,407 76									
360,407 78									
Total									
5,938,588 95									
188,237 84									
74,102,464 71									
73,693,548 00									
408,916 71									
0 00									
408,916 71									

Portfolio Statement

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Account number 2609972
Account Name LUMINA-SENECA

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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							
Taiwan - USD							
ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISINUS8740391003 CUSIP 874039100 113 510 00 17 1700000 0 00			1 948,966 70	1 901,514 23	47,452 47	0 00	47,452 47
Total USD		0 00	1,948,966 70	1,901,514 23	47,452 47	0 00	47,452 47
Total Taiwan		0 00	1,948,966 70	1,901,514 23	47,452 47	0 00	47,452 47
United States - USD							
ALCOA INC COM STK CUSIP 013817101 50,670 00 35 5500000 0 00			1 801,318 50	1,921 058 78	- 118,740 28	0 00	- 119 740 28
AMER EXPRESS CO COM CUSIP 025818109 65 450 00 35 6900000 0 00			2,335,910 50	2,233,135 28	102 775 22	0 00	102,775 22
AMER INTL GROUP INC COM CUSIP 026874107 23 900 00 78 4000000 0 00			1,897,660 00	1,925,830 18	- 28,170 18	0 00	- 28,170 18
BAXTER INTL INC COM CUSIP 071813109 47 210 00 53 6300000 27,476 22			2 531,872 30	2,483 871 39	37,900 91	0 00	37 900 91
CISCO SYS INC COM CUSIP 17275R102 87 760 00 18 1100000 0 00			1,770 433 60	1 744,698 78	25 738 82	0 00	25,738 82
CITIGROUP INC COM CUSIP 172987101 48,500 00 50 4800000 0 00			2,347 320 00	2,316,849 00	30 371 00	0 00	30,371 00
CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102 42 100 00 50 8100000 0 00			2 143,311 00	2,295,188 85	- 151,887 85	0 00	- 151 887 85
COCA COLA CO COM CUSIP 191216100 42,100 00 47 1500000 0 00			1,985 015 00	1,883,827 87	101,387 13	0 00	101,387 13
COLGATE-PALMOLIVE CO COM CUSIP 184182103 39 600 00 57 7500000 0 00			2,286,800 00	2,288,788 88	- 1,888 88	0 00	- 1,888 88
DELL COMPUTER CORP COM CUSIP 247025109 84,630 00 27 1800000 0 00			2,300,243 40	2,351 190 41	- 50,947 01	0 00	- 50,947 01
DOW CHEM CO COM CUSIP 260543103 57 000 00 33 7800000 19,095 00			1 825,460 00	1 858,280 20	68 178 80	0 00	68,178 80
EXXON MOBIL CORP COM CUSIP 30231G102 43 300 00 39 3000000 0 00			1,701,690 00	1,943,070 18	- 241,380 18	0 00	- 241,380 18

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							
FIRST DATA CORP COM CUSIP 319883104 32 020 00 78 4500000		840 40	2,511,969 00	1 811 989 68	699,979 32	0 00	699,979 32
GEN ELEC CO COM CUSIP 389604103 73,580 00 40 0800000		13,248 20	2 948 487 20	3,293,185 00	- 343 697 80	0 00	- 343 697 80
GENZYME CORP COM CUSIP 372817104 32,160 00 59 8800000		0 00	1,925 097 60	1,919 821 89	5 275 71	0 00	5 275 71
GOLDMAN SACHS GROUP INC COM CUSIP 38141G104 26,530 00 82 7500000		0 00	2 460,657 50	2 178 479 68	284,177 82	0 00	284 177 82
HCA INC COM CUSIP 404118109 59,300 00 38 5400000		0 00	2 285 422 00	2 474,966 58	- 189,544 58	0 00	- 189,544 58
HOME DEPOT INC COM CUSIP 437078102 35,420 00 51 0100000		0 00	1,806,774 20	1 888 058 37	120 717 83	0 00	120 717 83
INTEL CORP CAP CUSIP 458140100 82,830 00 31 4500000		0 00	2 605 003 50	2,210,188 92	394,814 58	0 00	394 814 58
INTL BUSINESS MACHS CORP COM CUSIP 459200101 20,600 00 120 8800000		0 00	2,491,778 00	2 348 815 38	142 980 62	0 00	142 980 62
KROGER CO COM CUSIP 501044101 72,210 00 20 8700000		0 00	1 507 022 70	1 812 542 83	- 305 520 23	0 00	- 305,520 23
MEDTRONIC INC COM CUSIP 585055108 52 120 00 51 2100000		0 00	2 669 085 20	2,183 602 80	505 482 60	0 00	505 482 60
MICRON TECH INC COM CUSIP 595112103 69,570 00 31 0000000		0 00	2 158 670 00	1,987,703 60	168,966 40	0 00	168 966 40
MICROSOFT CORP COM CUSIP 594818104 41,850 00 66 2500000		0 00	2 772 562 50	2,772 748 49	183 99	0 00	- 183 99
MINN MNG & MFG CO COM CUSIP 604059105 20,600 00 118 2100000		0 00	2 435 126 00	2,506 000 30	- 70 874 30	0 00	- 70 874 30
PFIZER INC COM CUSIP 717081103 51,000 00 39 8500000		0 00	2 032 350 00	2,195,805 00	- 183,455 00	0 00	- 183 455 00
PROCTER & GAMBLE CO COM CUSIP 742718109 28,300 00 78 1300000		0 00	2,239,379 00	2 111,178 28	128,200 72	0 00	128,200 72

Portfolio Statement

31 DEC 2001

Account number 2608972
Account Name LUMINA-SENECA

◆ 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							
SBC COMMUNICATIONS INC COM 45 200 00	CUSIP 78387G103 39 1700000	0 00	1,770,484 00	1 820,678 60	- 50 194 60	0 00	- 50 194 60
SUN MICROSYSTEMS INC COM STK \$ 00067 PAR 187 220 00	CUSIP 888810104 12 3000000	0 00	2,425,806 00	2,426,185 29	- 389 29	0 00	- 389 29
TX INSTRS INC COM 82 310 00	CUSIP 882508104 28 0000000	0 00	2,304,680 00	2,539,116 83	- 234 436 83	0 00	- 234 436 83
VERIZON COMMUNICATIONS COM 34,330 00	CUSIP 92343V104 47 4600000	0 00	1,629,301 80	1,889 835 08	- 240 533 28	0 00	- 240,533 28
WAL-MART STORES INC COM 41 980 00	CUSIP 931142103 57 5500000	2,938 60	2,415,949 00	2,104,431 42	311,517 58	0 00	311 517 58
WASTE MGMT INC DEL COM STK 77 050 00	CUSIP 84106L109 31 9100000	0 00	2 458 665 50	2,181,828 24	276,736 26	0 00	276,736 26
Total USD		63,396 42	72,880,383 00	71,670,066 96	1,210,316 04	0 00	1,210,316 04
Total United States		63,396 42	72,880,383 00	71,670,066 96	1,210,316 04	0 00	1,210,316 04
Total Common Stock		63,396 42	74,829,349 70	73,571,581 19	1,257,768 51	0 00	1,257,768 51
Total Equities	1,929,920 00	63,396 42	74,829,349 70	73,571,581 19	1,257,768 51	0 00	1,257,768 51

LINE 106

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	10,484 20	3,743,795 62	3,743 795 62	0 00	0 00	0 00
Total short term investment funds - all currencies		10,484 20	3,743,795 62	3,743,795 62	0 00	0 00	0 00
Total short term investment funds - all countries		10,484 20	3,743,795 62	3,743,795 62	0 00	0 00	0 00

Portfolio Statement

31 DEC 2001

Account number 2609972
Account Name EUMINA SENECA

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

3,743,795 62		10,484 20	3,743,795 62	3,743,795 62	0 00	0 00	0 00
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Total Cash and Cash Equivalents

3,743,795 62	<i>LINE 10a</i>	10,484 20	3,743,795 62	3,743,795 62	0 00	0 00	0 00
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Description/Asset ID Shares/PAR value	Exchange rate	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	

Adjustments To Cash

Pending trade purchases

USD - United States dollar	1 0000000	0 00	- 770 962 46	- 770 862 46	0 00	0 00	0 00
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Total pending trade purchases - all currencies		0 00	- 770,962 46	- 770,962 46	0 00	0 00	0 00
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Total pending trade purchases - all countries		0 00	- 770,962 46	- 770,962 46	0 00	0 00	0 00
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Total Pending trade purchases

0 00		0 00	- 770,962 46	- 770,962 46	0 00	0 00	0 00
------	--	------	--------------	--------------	------	------	------

Total Adjustments To Cash

0 00	<i>LINE 10a</i>	0 00	- 770,962 46	- 770,962 46	0 00	0 00	0 00
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Total		73,880 62	77,802,182 88	76,544,414 35	1,257,768 51	0 00	1,257,768 51
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Portfolio Statement

31 DEC 2001

Account number 2609973
Account Name LUMJNA-GARDNER LEWIS

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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							
TYCO INTL LTD NEW COM 14,700 00	CUSIP 902124108 58 9000000	183 75	865,830 00	818,615 07	47,214 93	0 00	47,214 93
Total USD		183 75	865,830 00	818,615 07	47,214 93	0 00	47,214 93
Total Bermuda		183 75	865,830 00	818,615 07	47,214 93	0 00	47,214 93
Israel - USD							
ADR TEVA PHARMACEUTICAL INDS LTD ADR 13,200 00	ISIN #US8816242098 61 8300000	CUSIP 881624209 0 00	813,516 00	739,860 00	73,656 00	0 00	73,656 00
Total USD		0 00	813,516 00	739,860 00	73,656 00	0 00	73,656 00
Total Israel		0 00	813,516 00	739,860 00	73,656 00	0 00	73,656 00
Switzerland - USD							
ADR NOVARTIS AG SPONSORED ADR 20,300 00	ISIN #US66987V1098 38 5000000	CUSIP 66987V109 0 00	740,950 00	782,880 56	- 41,930 56	0 00	- 41,930 56
Total USD		0 00	740,950 00	782,880 56	- 41,930 56	0 00	- 41,930 56
Total Switzerland		0 00	740,950 00	782,880 56	- 41,930 56	0 00	- 41,930 56
Taiwan - USD							
ADR TAIWAN SEMICONDUCTOR MFG CO LTD 54,200 00	ISINUS8740381003 17 1700000	CUSIP 874038100 0 00	930,614 00	650,295 42	280,318 58	0 00	280,318 58
Total USD		0 00	930,614 00	650,295 42	280,318 58	0 00	280,318 58
Total Taiwan		0 00	930,614 00	650,295 42	280,318 58	0 00	280,318 58
United States - USD							
AES CORP COM 44,100 00	CUSIP 00130H105 18 3500000	0 00	721,035 00	1,021,608 33	- 300,573 33	0 00	- 300,573 33
ALLERGAN INC COM 10,700 00	CUSIP 018480102 75 0500000	0 00	803,035 00	808,187 32	- 3,162 32	0 00	- 3,162 32
AMAZON COM INC COM 48,300 00	CUSIP 023135108 10 8200000	0 00	522,608 00	589,448 95	- 66,842 95	0 00	- 66,842 95

Portfolio Statement

31 Dec 2001

Account number 2609973
Account Name LUMINA-GARDNER LEWIS

Asset Detail - Base Currency

Unrealized gain/loss _____

Equities

Common stock

Description/Asset ID	Local market price	Accrued income/expense	Market value	Cost	Market	Translation	Total
AMER EXPRESS CO COM CUSIP 025818108	27,300 00	35 6900000	974 337 00	1,074,114 31	- 89 777 31	0 00	- 89 777 31
AMER INTL GROUP INC COM CUSIP 026874107	7,800 00	79 4000000	618 320 00	620 568 00	- 1,248 00	0 00	- 1,248 00
AMGEN INC COM CUSIP 031162100	15,700 00	56 4400000	886 108 00	1 057 888 41	- 171 778 41	0 00	- 171 778 41
APPLIED MICRO CIRCUITS CORP CDT-COM CUSIP 03822W109	53,800 00	11 3200000	609 016 00	708,117 79	- 99 101 79	0 00	- 99,101 79
ARCHER-DANIELS-MIDLAND CO COM CUSIP 039483102	60,785 00	14 3500000	872,408 25	815,708 78	58,701 47	0 00	56,701 47
BAKER HUGHES INC COM CUSIP 057224107	18 100 00	38 4700000	660 107 00	666 141 54	- 8 034 54	0 00	- 8 034 54
BLOCK H & R INC COM CUSIP 083871105	20,400 00	44 7000000	811 880 00	648,839 12	265 040 88	0 00	265 040 88
CABLEVISION NY GROUP CL A COM CUSIP 12888C109	17,300 00	47 4500000	820,885 00	823,665 00	187,220 00	0 00	187,220 00
CAP I FNCL COM CUSIP 14040H105	14,100 00	53 8500000	760,695 00	627,818 01	132 876 99	0 00	132,876 99
CENDANT CORP COM STK CUSIP 151313103	23,200 00	18 8100000	454 852 00	298 725 52	158 228 48	0 00	158 228 48
CIRCUIT CY STORES INC COM CUSIP 172737108	52,600 00	25 8500000	1 364,970 00	790,444 00	574,526 00	0 00	574,526 00
CITRIX SYS INC COM CUSIP 177376100	15,200 00	22 8600000	344,432 00	373 003 44	- 28 571 44	0 00	- 28,571 44
CLEAR CHANNEL COMMUNICATIONS INC COM CUSIP 184502102	11,700 00	50 9100000	595,847 00	506,581 97	89,065 03	0 00	89 065 03
COMCAST CORP CL A SPL CUSIP 200300200	20,200 00	36 0000000	727 200 00	720 837 00	6 363 00	0 00	6,363 00
COMPAQ COMPUTER CORP COM CUSIP 204493100	50 800 00	9 7600000	1 270 00	778 065 80	- 283 257 80	0 00	- 283,257 80

Portfolio Statement

31 DEC 2001

Account number 2609973
Account Name LUMINA GARDNER LEWIS

◆ 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							
CONCORD EFS INC COM CUSIP 208197105 32 200 00 32 7800000		0 00	1 055,516 00	880,369 35	185,148 65	0 00	185,148 65
CONOCO INC COM NEW COM CUSIP 208251504 23 500 00 28 3000000		0 00	665,050 00	723,545 15	- 58 485 15	0 00	- 58,485 15
DU PONT E I DE NEMOURS & CO COM STK CUSIP 263534109 12,000 00 42 5100000		0 00	510,120 00	582,125 84	- 52 005 84	0 00	- 52,005 84
EMC CORP COM CUSIP 288848102 38 200 00 13 4400000		0 00	486,528 00	827,010 82	- 440 482 82	0 00	- 440,482 82
GEMSTAR-TV GUIDE INTL INC COM CUSIP 36886W108 22 700 00 27 7000000		0 00	628,790 00	544 081 27	84 708 73	0 00	84,708 73
GEN ELEC CO COM CUSIP 369604103 13,600 00 40 0800000		2,448 00	545,088 00	655,390 80	- 110,302 80	0 00	- 110,302 80
HCA INC COM CUSIP 404119109 21 900 00 38 5400000		0 00	844 028 00	806,064 32	- 62 038 32	0 00	- 62 038 32
INTL PAPER CO COM CUSIP 480148103 18 800 00 40 3500000		0 00	758,580 00	787,792 00	- 9,212 00	0 00	- 9,212 00
JDS UNIPHASE CORP COM ISIN US46612J1018 CUSIP 46612J101 80,700 00 8 6800000		0 00	787,278 00	1,047,537 07	- 260,261 07	0 00	- 260 261 07
JOHNSON & JOHNSON COM CUSIP 478160104 10,912 00 58 1000000		0 00	644 899 20	548 634 20	88 265 00	0 00	88 265 00
JONES APPAREL GROUP INC COM CUSIP 480074103 28,000 00 33 1700000		0 00	882,420 00	1,129,398 40	- 268,978 40	0 00	- 268 978 40
LEHMAN BROS HLDGS INC COM CUSIP 524908100 10 200 00 68 8000000		0 00	681,380 00	707,714 25	- 26,354 25	0 00	- 26,354 25
MC DONALDS CORP COM CUSIP 580135101 25,400 00 28 4700000		0 00	672,338 00	750,378 88	- 78 038 88	0 00	- 78,038 88
MEDTRONIC INC COM CUSIP 585055108 18,400 00 51 2100000		0 00	838,844 00	773,848 78	65,995 24	0 00	65,995 24
MICRON TECH INC COM CUSIP 595112103 18 400 00 31 0000000		0 00	508 400 00	328 774 00	181 628 00	0 00	181 628 00

Asset Detail - Base Currency

Unrealized gain/loss

Shares/PAR value Local market price Income/expense Acrued Market value Cost Market Translation Total

Equities

Common stock

MOODYS CORP COM CUSIP 615398105	23,900 00	39 8600000	952,654 00	745 452 85	207,201 05	0 00	207,201 05
NOVELLUS SYS INC COM CUSIP 67008101	10,200 00	39 4500000	402 390 00	509 459 58	- 107,069 58	0 00	- 107,069 58
PFIZER INC COM CUSIP 717081103	20,800 00	39 8500000	832,865 00	906,148 76	- 73,283 76	0 00	- 73,283 76
QUALCOMM INC COM CUSIP 747525103	15,400 00	50 5000000	777 700 00	905,522 50	- 127 822 50	0 00	- 127 822 50
SPX CORP COM CUSIP 784835104	4 800 00	126 9000000	629 740 00	519 073 68	110,668 34	0 00	110,668 34
ST JUDE MED INC COM CUSIP 780849103	11,900 00	77 6500000	924 035 00	722 458 94	201 578 06	0 00	201,578 08
SUN MICROSYSTEMS INC COM STK \$ 00067 PAR CUSIP 866810104	48 900 00	12 3000000	601 470 00	779 174 00	- 177 704 00	0 00	- 177,704 00
SYMANTEC CORP COM CUSIP 871503108	10,800 00	68 3300000	718,364 00	714 020 40	2,343 60	0 00	2,343 60
TARGET CORP COM CUSIP 87612E108	10,200 00	41 0500000	418 710 00	385,443 72	33 268 28	0 00	33 268 28
USA NETWORKS INC COM STK CUSIP 902984103	34,800 00	27 3100000	950 388 00	827 831 82	122,558 18	0 00	122,558 18
VERISIGN INC COM CUSIP 92343E102	18 600 00	38 0400000	631,464 00	794 602 20	- 183,138 20	0 00	- 183,138 20
VIACOM COM CL B CUSIP 925524308	16,500 00	44 1500000	728,475 00	803 270 00	125 205 00	0 00	125,205 00
XILINX INC COM CUSIP 983919101	10 500 00	39 0500000	410 025 00	470 873 08	- 60,848 08	0 00	- 60,848 08
Total USD	7,902 50	32,610,956 45	32,610,956 45	32,870,761 99	- 259,805 54	0 00	- 259,805 54
Total United States	7,902 50	32,610,956 45	32,610,956 45	32,870,761 99	- 259,805 54	0 00	- 259,805 54

◆ **Asset Detail - Base Currency**

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

 Unrealized gain/loss

Equities

Common stock

Total Common Stock

Total Equities

1,226,607 00	8,086 25	35,961,868 45	35,862,413 04	89,453 41	0 00	89,453 41
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LIFE 106

Description/Asset ID Exchange rate or local market price Income/expense Acquired Market value Cost Market Translation Total

 Unrealized gain/loss

Cash and Cash Equivalents

Short term investment funds

USD - United States dollar 1 0000000 2 649 90 365,633 54 365,633 54 0 00 0 00 0 00 0 00

Total short term investment funds - all currencies

Total short term investment funds - all countries

Total Short Term Investment Funds

Total Cash and Cash Equivalents

LIFE 10A

365,633 54	2,649 90	365,633 54	365,633 54	365,633 54	0 00	0 00
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Portfolio Statement

31 DEC 2001

Account number 2609973
Account Name LUMINA-GARDNER LEWIS

◆ **Asset Detail - Base Currency**

Description/Asset ID Shares/PAR value Exchange rate Income/expense Acrued Market value Cost Market Translation Total

Adjustments To Cash

Pending trade purchases									
USD - United States dollar									
1 0000000	0 00	- 218,252 37	- 218,252 37	- 218,252 37	- 218,252 37	- 218,252 37	0 00	0 00	0 00
Total pending trade purchases - all currencies									
Total pending trade purchases - all countries									
0 00									
Total Pending trade purchases									
0 00									

Pending trade sales									
USD - United States dollar									
1 0000000	0 00	194,453 49	194,453 49	194,453 49	194,453 49	194,453 49	0 00	0 00	0 00
Total pending trade sales - all currencies									
Total pending trade sales - all countries									
0 00									
Total Pending trade sales									
0 00									
Total Adjustments To Cash									
0 00									

LIFE 10a

Total 1,582,240 54 10,738 15 36,303,701 11 36,204,247 70 99,453,41 0 00 89,453 41

Portfolio Statement

31 DEC 2001

Account number 2609974
Account Name LUMINA-SOUTHEASTERN

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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							
Italy - USD							
ADR FIAT S P A SPONSORED ADR REPSTG ORD NEW CUSIP 315821888 143,000 00 18 1500000		0 00	2,309,450 00	3 149,450 60	- 840 000 60	0 00	- 840,000 60
Total USD		0 00	2,309,450 00	3,149,450 60	- 840,000 60	0 00	- 840,000 60
Total Italy		0 00	2,309,450 00	3,149,450 60	- 840,000 60	0 00	- 840,000 60
Netherlands - USD							
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000 CUSIP 500472303 130 900 00 29 1100000		0 00	3,810,499 00	2,253,859 28	1 556,639 72	0 00	1 556,639 72
Total USD		0 00	3,810,499 00	2,253,859 28	1,556,639 72	0 00	1,556,639 72
Total Netherlands		0 00	3,810,499 00	2,253,859 28	1,556,639 72	0 00	1,556,639 72
United States - USD							
AT & T CORP COM STK CUSIP 001857109 130 000 00 18 1400000		4,875 00	2 358 200 00	2,235,077 00	123,123 00	0 00	123 123 00
DISNEY WALT CO DISNEY COM COM CUSIP 254687108 120,000 00 20 7200000		0 00	2,486,400 00	2,075,604 00	410,796 00	0 00	410 796 00
FEDEX CORP COM CUSIP 31428X108 75 000 00 51 8800000		0 00	3,891,000 00	2,919,630 00	971,370 00	0 00	971 370 00
FOREST CY ENTERPRISES INC CL A CUSIP 345550107 84 000 00 38 7000000		0 00	3 250 800 00	2,746 240 00	504 560 00	0 00	504,560 00
GEN MTRS CORP CL H NEW CUSIP 370442832 175,000 00 15 4500000		0 00	2 703,750 00	3,296,706 30	- 592,956 30	0 00	- 592,956 30
GENERAL MOTORS CORP COMMON STOCK CUSIP 370442105 51 000 00 48 6000000		0 00	2,478,600 00	2 991,899 50	- 513,399 50	0 00	- 513,399 50
HILTON HOTELS CORP COM CUSIP 432848109 255,000 00 10 8200000		0 00	2,784,800 00	2,916,860 60	- 132,060 60	0 00	- 132,060 60
HOLLINGER INTL INC CL A CUSIP 435569108 220,000 00 11 7000000		30,250 00	2,574,000 00	3,213,837 81	- 639 637 81	0 00	- 639,637 81
MARRIOTT INTL INC NEW COM STK CL A CUSIP 571903202 74 000 00 40 8500000		4,810 00	3,008,100 00	2,364,777 20	643 322 80	0 00	643,322 80

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							
NEIMAN MARCUS GROUP INC CL A 129,000 00	CUSIP 840204202 31 0700000	0 00	4,008,030 00	4,087,722 72	- 79,692 72	0 00	- 79,692 72
TEL & DATA SYS INC COM STK NEW 25 000 00	CUSIP 879433100 89 7500000	0 00	2,243,750 00	2,548,000 00	- 304,250 00	0 00	- 304,250 00
Total USD		39,935 00	31,787,230 00	31,396,054 93	391,175 07	0 00	391,175 07
Total United States		39,935 00	31,787,230 00	31,396,054 93	391,175 07	0 00	391,175 07
Total Common Stock		39,935 00	37,907,179 00	36,789,364 81	1,107,814 19	0 00	1,107,814 19
Total Equities		39,935 00	37,907,179 00	36,789,364 81	1,107,814 19	0 00	1,107,814 19
	<i>LINE ID b</i>						

Cash and Cash Equivalents

Short term investment funds

USD - United States dollar 1 0000000	25,109 11	12,940,059 43	12,940,059 43	0 00	0 00	0 00
Total short term investment funds - all currencies	25,109 11	12,940,059 43	12,940,059 43	0 00	0 00	0 00
Total short term investment funds - all countries	25,109 11	12,940,059 43	12,940,059 43	0 00	0 00	0 00
Total Short Term Investment Funds						
	12,940,059 43	25,109 11	12,940,059 43	12,940,059 43	0 00	0 00
Total Cash and Cash Equivalents						
	12,940,059 43	25,109 11	12,940,059 43	12,940,059 43	0 00	0 00
Total	14,551,959 43	65,044 11	50,847,238 43	49,739,424 24	1,107,814 19	0 00
						1,107,814 19

Lumina Foundation For Education		Tax ID 35-1813228
Tax Return for Year Ending		December 31, 2001
Form 990 PF		Statement Number 11
Part II	Line 14	Equipment

	Beginning of year		End of Year	
	(a) Book Value	(b) Book Value	(c) Fair Market Value	
Furniture and Equipment	\$ 162,694	\$ 357,590	\$ 357,590	
Accumulated Depreciation	105,570	166,925	166,925	
Net Furniture and Equipment	<u>\$ 57,124</u>	<u>\$ 190,665</u>	<u>\$ 190,665</u>	

Lumina Foundation For Education		Tax ID 35-1813228	
Form 990 PF	Tax Return for Year Ending	December 31, 2001	
Part III	Analysis of Changes in Net Assets or Fund Balances	Statement Number	12
Line 3	Other Increases		

Additional furniture transfer from Sallie Mae that was part of original transaction on 8/1/2000 The gross value was \$23,144 with accum Depreciation of \$5,973	\$ 17,171
Unrealized Gain on investments	17,497,639
Recovery of transistional Employee cost accrued for Financial Statements but not accrued for Tax purposes	1,230,331
	<u>\$ 18,745,141</u>

Lumina Foundation For Education		Tax ID 35-1813228	
Tax Return for Year Ending		December 31, 2001	
Form 990 PF			
Part IV	Line 1	Capital Gain and Losses for Tax on Investment Income	Statement Number 13

a) List and describe the kind(s) of property sold	b) How Acquired	c) Date Acquired	d) Date Sold	e) Gross Sales Price	g) Cost	h) Gain or (Loss)
7,241,513 Shares of USA Education	See Note # 1	8/1/2000	2/25/2001	\$ 503,067,908	\$ 296,569,648	\$ 206,498,260
1,125,000 Shares of USA Education	See Note # 1	8/1/2000	1/30/2001	70,875,000	46,073,363	24,801,636
See note # 2 I-Shares	Purchased	3/1/2001	6/1/2001	249,667,600	250,028,506	(360,906)
See note # 3 Various	Purchased	Various	Various	561,102,278	584,043,082	(22,940,298)
				<u>\$ 1,384,712,786</u>	<u>\$ 1,176,714,599</u>	<u>\$ 207,998,693</u>

Note # 1 When USA Group, Inc sold assets to Student Loan Marketing Association (August 1, 2000) part of the purchase price was 9,034,505 shares of USA Education, Inc (Name changed with purchase)

Note # 2 Lumina Foundation for Education, Inc purchased 1,976,000 I-Shares before using Northern Trust Company as custodian When the shares were transferred to Northern Trust (June 2001), Northern Trust recorded the shares at June 2001, Market value resulting in a loss These shares were then transfer to various Money Mangers who sold them Any gain or loss realized when the Money Managers sold the I-shares used June Market value as the cost and the resulting gain/loss is included in the Northern Trust Report

Note # 3 All transaction from June 2001 through December 31, 2001, are on the attached Northern Trust Reports

The Northern Trust Company
 50 South LaSalle Street, Chicago, Illinois 60675
 (312) 630-6000

02070 ACCOUNT NO. 26-09294 LUMINA FOUNDATION SINGLE LINE ASSET ACCOUNT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CF 02 OVERSEAS OFFSHORE FD FOR LUMINA	SOLD 10-01-01	4,202 00	4,202 00	0 00
UNITS:	4 20			
ACQUIRED 10-01-01				
CF 02 OVERSEAS OFFSHORE FD FOR LUMINA	SOLD 12-03-01	64,966.03	64,460 00	506 03
UNITS	64 46			
SOLD 10-01-01				
ACQUIRED 10-01-01				
SUB-TOTAL		69,168 03	68,662 00	506 03
TOTAL SHORT TERM CAPITAL GAIN/LOSS-		69,168 03	68,662 00	506 03

LONG TERM CAPITAL GAINS AND LOSSES
CAPITAL GAIN DIVIDENDS

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
MFO GMD TR FOREIGN FD CL III		550,807 22	550,807 22	550,807 22	550,807 22
MFO MORGAN STANLEY INSTL FD INC U S REAL ESTATE PORT CL A		228,167 50	228,167 50	228,167 50	228,167 50
MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL		609,479 49	609,479 49	609,479 49	609,479 49

The Northern Trust Company
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02070 ACCOUNT NO 26-09294
 SS870 AAB

LUMINA FOUNDATION SINGLE LINE ASSET
 ACCOUNT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
	20%	710,898 12		710,898 12	
sub-TOTAL		2,099,352 33	0 00	2,099,352 33	0 00
TOTAL LONG TERM CAPITAL GAIN/LOSS-		2,099,352 33	0 00	2,099,352 33	0 00

END OF SALES SCHEDULE

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02070 ACCOUNT NO 26-09294
 SS870 AAB

LUMINA FOUNDATION SINGLE LINE ASSET
 ACCOUNT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

*** SUMMARY REPORT ***

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 506 03

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 506 03

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 2,099,352 33

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 2,099,352 33

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 2,099,352 33

The Northern Trust Company
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02073 ACCOUNT NO. 26-09295 LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
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UNITED STATES TREAS NTS 6.125% DUE
 08-15-2007 REG

PAR VALUE:	732,000.00	SOLD 04-04-01	783,097.03	1,801.41-
ACQUIRED		ACQUIRED 04-03-01	784,898.44	
UNITED STATES TREAS NTS DTD 08/15/1999				
6.0% DUE 08-15-2009 REG				
PAR VALUE	205,000.00	SOLD 04-04-01	218,605.27	600.59-
ACQUIRED		ACQUIRED 04-03-01	219,205.86	
UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG				
PAR VALUE:	1,000,000.00	SOLD 04-05-01	1,024,062.50	468.75-
ACQUIRED		ACQUIRED 04-03-01	1,024,531.25	
UNITED STATES TREAS BDS 8.125% 15/8/2019 USD1000 8.125% DUE 08-15-2019 REG				
PAR VALUE:	945,000.00	SOLD 04-05-01	1,217,241.21	2,990.04-
ACQUIRED		ACQUIRED 04-03-01	1,220,231.25	
UNITED STATES TREAS NTS DTD 05/17/1999				
5.25% DUE 05-15-2004 REG				

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LUMINA FOUNDATION DEUTSCHE ASSET
 MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

02073 ACCOUNT NO. 26-09295
 AAB

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 200,000.00	SOLD 04-05-01 ACQUIRED 04-03-01	204,875.00	205,148 44	273 44-
UNITED STATES TREAS NTS & 625% DUE				
03-31-2002 REG				
PAR VALUE: 1,100,000 00	SOLD 04-06-01 ACQUIRED 04-03-01	1,127,113.28	1,126,984 37	128.91
UNITED STATES TREAS NTS & 625% DUE				
03-31-2002 REG				
PAR VALUE: 450,000.00	SOLD 04-09-01 ACQUIRED 04-03-01	461,091.80	461,039.06	52.74
UNITED STATES TREAS NTS DTD 05/17/1999				
5 25% DUE 05-15-2004 REG				
PAR VALUE: 1,015,000 00	SOLD 04-09-01 ACQUIRED 04-03-01	1,042,040 23	1,041,128 32	911 91
UNITED STATES TREAS NTS & 125% DUE				
08-15-2007 REG				
PAR VALUE: 550,000 00	SOLD 04-10-01 ACQUIRED 04-03-01	586,265 63	589,746.10	3,480 47-
UNITED STATES TREAS NTS DTD 08/15/1999				
6 0% DUE 08-15-2009 REG				

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LUMINA FOUNDATION DEUTSCHE ASSET
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02073 ACCOUNT NO. 26-09295
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG	SOLD 04-11-01 ACQUIRED 04-03-01	809,904.06	820,150.71	10,246.65-
PAR VALUE: 767,000.00				
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG	SOLD 04-16-01 ACQUIRED 04-03-01	885,281.25	900,703.13	15,421.88-
PAR VALUE: 840,000.00				
UNITED STATES TREAS NTS 6 125% DUE 03-31-2002 REG	SOLD 04-16-01 ACQUIRED 04-03-01	952,488.28	965,039.07	12,550.79-
PAR VALUE: 900,000.00				
UNITED STATES TREAS BDS 8.125% 15/8/2019 USD1000 8 125% DUE 08-15-2019 REG	SOLD 04-16-01 ACQUIRED 04-03-01	250,158.40	251,010.16	851.76-
PAR VALUE: 245,000.00				
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 REG	SOLD 04-16-01 ACQUIRED 04-03-01	100,856.25	103,300.00	2,443.75-
PAR VALUE: 80,000.00				

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LUMINA FOUNDATION DEUTSCHE ASSET
 MANAGEMENT

02075 ACCOUNT NO 26-09295
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO	SOLD 04-16-01 ACQUIRED 04-03-01	710,000 00	728,276.95	7,626.95-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO	SOLD 04-16-01 ACQUIRED 04-03-01	599,287 89	605,187.89	5,900.00-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO	SOLD 04-17-01 ACQUIRED 04-03-01	3,250,000 00	4,196,562.50	91,533 19-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO	SOLD 04-17-01 ACQUIRED 04-03-01	508,593 75	512,871.10	4,277.35-
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG	SOLD 04-18-01 ACQUIRED 04-03-01	1,925,000.00	1,974,553 72	7,293 94-

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LUMINA FOUNDATION DEUTSCHE ASSET
 MANAGEMENT

ACCOUNT NO 26-09295
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO	04-29-01 ACQUIRED	725,333 97	736,745.55	11,411.58-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO	04-25-01 ACQUIRED	3,294,473.84	3,313,147 08	18,673 24-
UNITED STATES TREAS NTS DTD 05/17/1999 6 125% BDS 6 125% BDO	04-25-01 ACQUIRED	902,561.72	907,781 84	5,220 12-
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG	04-25-01 ACQUIRED	727,582 03	738,487 50	10,905 47-

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02073 ACCOUNT NO 26-09295 LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

SS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG	SOLD 04-25-01 ACQUIRED 04-03-01	1,270,594.53	1,293,849.23	23,254.70-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO	SOLD 04-27-01 ACQUIRED 04-03-01	1,044,676.40	1,052,411.49	7,735.09-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO	SOLD 04-30-01 ACQUIRED 04-03-01	2,266,585.94	2,287,405.08	20,819.14-
UNITED STATES TREAS BDS 8 125% 15/8/2019 USD1000 8.125% DUE 08-15-2019 REG	SOLD 04-26-01 ACQUIRED 04-03-01	696,813.75	712,770.00	15,956.25-
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG	SOLD 04-25-01 ACQUIRED 04-03-01	969,262.70	989,099.61	19,836.91-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO	SOLD 04-27-01 ACQUIRED 04-03-01	1,044,676.40	1,052,411.49	7,735.09-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO	SOLD 04-30-01 ACQUIRED 04-03-01	2,266,585.94	2,287,405.08	20,819.14-

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LUMINA FOUNDATION DEUTSCHE ASSET
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02073 ACCOUNT NO. 26-09295
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,610,000.00 SOLD 05-01-01 ACQUIRED 04-03-01 UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEQ		1,640,816.40	1,651,446.23	10,629.83-
PAR VALUE: 1,545,000.00 SOLD 05-02-01 ACQUIRED 04-03-01 UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG		1,573,485.94	1,584,771.68	11,285.74-
PAR VALUE: 1,260,000.00 SOLD 05-02-01 ACQUIRED 04-03-01 UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG		1,317,979.68	1,347,314.07	29,334.39-
PAR VALUE: 850,000.00 SOLD 05-03-01 ACQUIRED 04-03-01 UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEQ		899,240.23	911,425.78	12,185.55-
PAR VALUE: 1,055,000.00 SOLD 05-03-01 ACQUIRED 04-03-01 UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG		1,076,223.63	1,082,158.01	5,934.38-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

ACCOUNT NO. 26-09295
 AAB
 SS870

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE 708,000 00 SOLD 05-04-01 ACQUIRED 04-03-01 UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEQ	05-04-01 04-03-01	752,637 19	759,169 07	6,526 88-
PAR VALUE 702,000.00 SOLD 05-04-01 ACQUIRED 04-03-01 UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG	05-04-01 04-03-01	717,630.47	720,070.98	2,440.51-
PAR VALUE 1,150,000 00 SOLD 05-09-01 ACQUIRED 04-03-01 UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG	05-09-01 04-03-01	1,222,998.09	1,233,105.47	10,107.43-
PAR VALUE 1,566,000 00 SOLD 05-09-01 ACQUIRED 04-03-01 UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG	05-09-01 04-03-01	1,665,343 13	1,679,167 98	13,824.85-
PAR VALUE 1,128,000 00 SOLD 05-09-01 ACQUIRED 04-03-01 UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEQ	05-09-01 04-03-01	1,188,806.25	1,206,166.88	17,360 63-

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02073 ACCOUNT NO. 26-09295
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG	SOLD 05-10-01 ACQUIRED 04-03-01	1,829,855.47	1,836,078.10	6,222.63-
UNITED STATES TREAS BDS DTD 02/15/2000 6.25% DUE 05-15-2030 REG	SOLD 05-10-01 ACQUIRED 04-03-01	1,043,135.15	1,058,603.91	15,468.76-
UNITED STATES TREAS BDS 6.125% BDS 15/8/2029 USD1000 6.125% DUE 08-15-2029 BED	SOLD 05-11-01 ACQUIRED 05-11-01	932,347.97	931,999.93	348.04
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG	SOLD 05-11-01 ACQUIRED 04-17-01	890,390.63	911,325.00	20,934.37-
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG	SOLD 05-11-01 ACQUIRED 04-03-01	1,211,864.06	1,251,077.35	39,213.29-

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02073 ACCOUNT NO 26-09295 LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 156,000.00	SOLD 05-11-01 ACQUIRED 04-03-01	161,563.59	166,810.31	5,246 72-
PAR VALUE: 1,000,000.00	SOLD 05-11-01 ACQUIRED 04-17-01	1,035,664.06	1,050,859.38	15,195.32-
PAR VALUE: 14,000.00	SOLD 05-11-01 ACQUIRED 05-11-01	14,499 30	14,495.47	3.83
ABBEY NATL CAP TR I 8.963% TR PFD SECS DUE 12-29-2049 BE0				
PAR VALUE: 1,125,000.00	SOLD 05-11-01 ACQUIRED 04-05-01	1,232,538.75	1,242,371 25	9,832 50-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BE0				
PAR VALUE 3,000,000.00	SOLD 05-11-01 ACQUIRED 04-03-01	3,050,039.06	3,077,229 00	27,189 94-
STORA ENSO CORP NT 7.375% DUE 05-15-2011 BE0				
PAR VALUE: 315,000 00	SOLD 05-17-01 ACQUIRED 05-17-01	317,835 00	313,365 15	4,469 85
STORA ENSO CORP NT 7.375% DUE 05-15-2011 BE0				

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LUMINA FOUNDATION DEUTSCHE ASSET
 MANAGEMENT

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG	SOLD 05-17-01 ACQUIRED 05-17-01	317,280.60	313,365.15	3,915.45
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BE0	SOLD 05-17-01 ACQUIRED 05-11-01	1,010,724.61	1,009,505.87	1,218.74
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BE0	SOLD 05-17-01 ACQUIRED 04-05-01	794,371.48	802,130.21	7,758.73-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BE0	SOLD 05-17-01 ACQUIRED 04-03-01	427,594.57	431,837.36	4,242.79-
STORA ENSO CORP NT 7 375% DUE 05-15-2011 BE0	SOLD 05-17-01 ACQUIRED 05-17-01	316,927.80	313,365.15	3,562.65
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG	SOLD 05-17-01 ACQUIRED 05-17-01			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 704,000.00	SOLD 05-17-01 ACQUIRED 04-03-01	736,725.00	754,875.00	18,150.00-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 338,000.00	SOLD 05-17-01 ACQUIRED 04-03-01	343,373.67	346,700.78	3,327.11-
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 181,000.00	SOLD 05-18-01 ACQUIRED 05-16-01	188,013.75	187,405.70	608.05
PAR VALUE: 330,000.00	SOLD 05-18-01 ACQUIRED 05-17-01	342,787.50	342,039.84	747.66
PAR VALUE: 147,000.00	SOLD 05-18-01 ACQUIRED 05-17-01	152,696.25	152,501.02	195.23
PEMEX FIN LTD NT 8.45% DUE 02-15-2007 BEO SINKING FUND 02-15-2002				
PAR VALUE: 38,750.00	SOLD 05-23-01 ACQUIRED 05-03-01	38,750.00	40,315.50	1,565.50-
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				

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02073 ACCOUNT NO 26-09295 LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 183,000.00	SOLD 05-23-01	190,105.55	189,848.20	257.35
ACQUIRED	05-17-01			
PAR VALUE: 330,000.00	SOLD 05-23-01	342,813.28	341,537.11	1,276.17
ACQUIRED	05-17-01			
UNITED STATES TREAS BDS 8.125% 15/B/2019 USD1000 & 125% DUE 08-15-2019 REG				
PAR VALUE: 598,000.00	SOLD 05-25-01	736,567.81	772,167.50	35,599.69-
ACQUIRED	04-03-01			
FNMA PREASSIGN 00537 6 0% DUE 03-25-2012				
PAR VALUE: 12,366.28	SOLD 05-25-01	12,366.28	12,320.87	45.41
ACQUIRED	04-25-01			
UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG				
PAR VALUE: 1,400,000.00	SOLD 05-31-01	1,431,937.50	1,434,343.75	2,406.25-
ACQUIRED	04-03-01			
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEQ				
PAR VALUE: 775,000.00	SOLD 06-01-01	788,986.33	794,950.01	5,963.68-
ACQUIRED	04-03-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 550,000.00	SOLD 06-04-01	574,019.53	571,720.70	2,298.83
ACQUIRED 05-24-01				
PAR VALUE: 365,000.00	SOLD 06-04-01	380,940.24	379,457.65	1,482.59
ACQUIRED 05-31-01				
MBNA CR CARD MASTER NT TR MBNA MASTER CC TR 01-A1 A1 5 75X DUE 10-15-2008 BEQ				
PAR VALUE: 1,115,000.00	SOLD 06-04-01	1,118,310.16	1,113,413.36	4,896.80
ACQUIRED 05-17-01				
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 1,045,000.00	SOLD 06-05-01	1,093,821.09	1,086,591.80	7,229.29
ACQUIRED 05-31-01				
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEQ				
PAR VALUE: 1,000,000.00	SOLD 06-05-01	1,018,906.25	1,025,741.95	6,835.70-
ACQUIRED 04-03-01				
PVTPL PRINCIPAL MUT LIFE INS CO 8 0% DUE 03-01-2044/03-01-2014 REG				
PAR VALUE: 995,000.00	SOLD 06-05-01	964,463.45	891,778.70	72,684.75
ACQUIRED 04-25-01				
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEQ				

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02073 ACCOUNT NO 26-09295 LUMINA FOUNDATION DEUTSCHE ASSET MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,000,000.00 UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG	SOLD 06-06-01 ACQUIRED 04-03-01	1,019,101.56	1,025,741.95	6,640.39-
PAR VALUE: 215,000.00 UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEQ	SOLD 06-07-01 ACQUIRED 04-03-01	219,761.90	220,274.22	512.32-
PAR VALUE: 480,000.00 UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEQ	SOLD 06-07-01 ACQUIRED 04-03-01	489,000.00	492,356.14	3,356.14-
PAR VALUE: 1,685,000.00 UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEQ	SOLD 06-07-01 ACQUIRED 04-03-01	1,717,186.13	1,728,375.19	11,189.06-
PAR VALUE: 1,150,000.00 LEHMAN BROTHERS HLDS INC GLOBAL NT 6 25% DUE 05-15-2006 BEQ	SOLD 06-07-01 ACQUIRED 05-09-01	1,156,888.50	1,148,666.00	8,222.50

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,030,000.00	SOLD 06-07-01 ACQUIRED 05-02-01	1,036,406.60	1,028,063.60	8,343.00
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 660,000.00	SOLD 06-08-01 ACQUIRED 06-07-01	693,206.25	696,738.29	3,532.04-
WELLS FARGO FINL INC GLOBAL NT DTD 05/03/2001 5.45% DUE 05-03-2004 REG				
PAR VALUE: 940,000.00	SOLD 06-11-01 ACQUIRED 04-25-01	942,500.40	938,843.80	3,656.60
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 151,000.00	SOLD 06-12-01 ACQUIRED 06-04-01	159,352.19	158,780.12	572.07
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 739,000.00	SOLD 06-12-01 ACQUIRED 06-04-01	779,789.34	777,075.74	2,713.60
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 121,000.00	SOLD 06-12-01 ACQUIRED 06-07-01	127,678.63	127,735.34	56.71-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 550,000.00	SOLD 06-12-01	577,027 34	575,492 94	1,534 40
ACQUIRED 05-24-01				
PAR VALUE 395,000.00	SOLD 06-12-01	414,410.55	413,377.56	1,032 99
ACQUIRED 05-31-01				
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 475,000.00	SOLD 06-12-01	498,360.35	497,051.15	1,309.20
ACQUIRED 05-31-01				
UNITED STATES TREAS BDS B 125% 15/8/2019 USD100 B 125% DUE 08-15-2019 REG				
PAR VALUE: 545,000.00	SOLD 06-15-01	686,976.76	703,731 25	16,754.49-
ACQUIRED 04-03-01				
UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG				
PAR VALUE: 1,449,000.00	SOLD 06-15-01	1,482,055.31	1,484,545 78	2,490.47-
ACQUIRED 04-03-01				
FHLMC GOLD GROUP C29245 6.5 07-01-2029				
PAR VALUE: 18,625.43	SOLD 06-15-01	18,625 43	18,532.30	93.13
ACQUIRED 04-25-01				
PVTPL RUSSELL FRANK CO 5.625% DUE 01-15-2009 REG				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 180,000 00 SOLD 06-18-01 ACQUIRED 04-25-01		173,248 20	170,080.20	3,168 00
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEQ				
PAR VALUE: 1,950,000.00 SOLD 06-20-01 ACQUIRED 04-03-01		1,996,007.81	2,000,196.81	4,189 00-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEQ				
PAR VALUE: 2,040,000.00 SOLD 06-21-01 ACQUIRED 04-03-01		2,090,601 57	2,092,513.58	1,912 01-
FORD CR AUTO OWNER TR 2000-F NT CL A-2 6 56% DUE 05-15-2004 BEQ				
PAR VALUE: 430,000.00 SOLD 06-21-01 ACQUIRED 05-17-01		445,520 31	443,487 89	2,032 42
UNITED STATES TREAS BDS 6 125% BDS 15/8/2029 USD1000 6 125% DUE 08-15-2029 BEQ				
PAR VALUE: 835,000.00 SOLD 06-22-01 ACQUIRED 04-17-01		884,088 87	874,662 50	9,426 37
FNMA POOL # 535961 6 0% DUE 07-01-2014 REG				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 34,039.14	SOLD 06-25-01 ACQUIRED 04-30-01	34,039.14	33,852.99	186 15
FNMA PREASSIGN 00537 6 0% DUE 03-25-2012 BEO				
PAR VALUE: 12,428 10	SOLD 06-25-01 ACQUIRED 04-25-01	12,428.10	12,382 47	45 63
FNMA FNR 98-B QD ACY 6.0% DUE 03-25-2014 BEO				
PAR VALUE: 1,730,000.00	SOLD 06-28-01 ACQUIRED 05-09-01	1,705,131 25	1,724,391.01	19,259.76-
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEO				
PAR VALUE: 875,000.00	SOLD 06-29-01 ACQUIRED 04-03-01	889,560.54	897,524 21	7,963.67-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 650,000.00	SOLD 07-05-01 ACQUIRED 04-03-01	661,628 91	666,732.27	5,103 36-
GNMA 2001-7 REMIC TR CL 01 6.5% 10-16-2027 REG				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,689,000.00	SOLD 07-09-01 ACQUIRED 05-01-01	1,509,008 44	1,513,196.25	4,187 81-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 800,000.00	SOLD 07-11-01 ACQUIRED 04-03-01	818,531 25	820,593 57	2,062 32-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 191,000 00	SOLD 07-11-01 ACQUIRED 04-03-01	195,252.73	195,916 71	663 98-
PAR VALUE: 940,000.00	SOLD 07-11-01 ACQUIRED 06-11-01	960,929.69	957,331.25	3,598.44
PAR VALUE: 369,000 00	SOLD 07-11-01 ACQUIRED 06-15-01	377,216.01	377,648 44	432 43-
FHLMC GOLD GROUP C29245 6 5 07-01-2029				
PAR VALUE: 27,553 34	SOLD 07-16-01 ACQUIRED 04-25-01	27,553 34	27,415 57	137 77
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7.30% PASSTHRU CTF DUE 03-15-2027 REG				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 23,576.30	SOLD 07-18-01 ACQUIRED 06-27-01	23,576.30	24,021.89	445.59-
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				
PAR VALUE: 450,000.00	SOLD 07-20-01 ACQUIRED 06-28-01	478,951.17	473,291.02	5,660.15
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				
PAR VALUE: 252,000.00	SOLD 07-25-01 ACQUIRED 06-28-01	267,907.50	265,042.97	2,864.53
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 180,000.00	SOLD 07-25-01 ACQUIRED 06-18-01	190,631.25	189,337.50	1,293.75
PAR VALUE: 500,000.00	SOLD 07-25-01 ACQUIRED 07-06-01	529,531.25	521,328.13	8,203.12
FNMA POOL # 535961 6.0% DUE 07-01-2014 REG				
PAR VALUE: 48,539.72	SOLD 07-25-01 ACQUIRED 04-30-01	48,539.72	48,274.27	265.45
FNMA PREASSIGN 00537 6.0% DUE 03-25-2012 REG				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 12,490.26	SOLD 07-25-01 ACQUIRED 04-25-01	12,490.26	12,444.40	45 86
UNITED STATES TREAS NTS DTD 05/17/1999 5 25% DUE 05-15-2004 BEQ				
PAR VALUE: 311,000 00	SOLD 08-06-01 ACQUIRED 06-15-01	319,625 39	318,289 06	1,336.33
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				
PAR VALUE: 973,000 00	SOLD 08-07-01 ACQUIRED 06-28-01	1,035,712.89	1,023,360.35	12,352.54
PAR VALUE: 503,000 00	SOLD 08-07-01 ACQUIRED 07-09-01	535,419 92	528,935.94	6,483 98
FHLMC GOLD GROUP C29245 6.5 07-01-2029				
PAR VALUE: 42,107 52	SOLD 08-15-01 ACQUIRED 04-25-01	42,107 52	41,896.98	210 54
FHLMC GOLD POOL C00843 6 5 08-01-2029				
PAR VALUE: 19,861 24	SOLD 08-15-01 ACQUIRED 06-20-01	19,861.24	19,791 42	69 82
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7.30% PASSTRHU CTF DUE 03-15-2027 REG				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PEWEX FIN LTD NT 8 45% DUE 02-15-2007 BEO SINKING FUND 02-15-2002	SOLD 08-15-01 ACQUIRED 06-27-01	90,810 17	92,527 06	1,716.89-
CONNECTICUT RRB SPL PURP TR CLRP-1CTF CL A-2 5.36% DUE 03-30-2007 BEO	SOLD 08-15-01 ACQUIRED 05-03-01	38,749 99	40,315.09	1,565.10-
WILMINGTON TR CORP 6.625% DUE 05-01-2008 REG	SOLD 08-16-01 ACQUIRED 06-21-01	210,606.33	208,778 91	1,827 42
UNITED STATES TREAS BDS 8 125% 15/8/2019 USD1000 8 125% DUE 08-15-2019 REG	SOLD 08-16-01 ACQUIRED 04-24-01	931,524.90	901,677.60	29,847.30
UNITED STATES TREAS BDS 6.125% BDS 15/8/2029 USD1000 6 125% DUE 08-15-2029 BEO	SOLD 08-22-01 ACQUIRED 04-03-01	877,943.75	878,050.00	106.25-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
FNMA PREASSIGN 00537 6.0% DUE 03-25-2012 REG	SOLD 08-23-01 ACQUIRED 04-17-01	500,914.84	481,850.00	19,064.84
CAROLINA PWR & LT CO MEDIUM TERM NTS BOOK ENTRY FRANCHISE # TR 00001 MTN 6 65% DUE 04-01-2008	SOLD 08-24-01 ACQUIRED 04-25-01	2,212,748.72	2,182,120.66	30,628.06
FNMA POOL # 535961 6.0% DUE 07-01-2014 REG	SOLD 08-24-01 ACQUIRED 04-04-01	261,390.30	254,852.10	6,538.20
FNMA POOL # 0593104 6.0% DUE 07-01-2016 REG	SOLD 08-27-01 ACQUIRED 04-30-01	30,488.65	30,321.92	166.73
FNMA PREASSIGN 00537 6.0% DUE 03-25-2012 REG	SOLD 08-27-01 ACQUIRED 06-21-01	5,956.17	5,923.60	32.57

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 12,552 69	SOLD 08-27-01 ACQUIRED 04-25-01	12,552.69	12,506.61	46 08
UNITED STATES TREAS NTS DTD 00858 5 875X DUE 11-15-2004 BEQ				
PAR VALUE: 267,000.00	SOLD 08-29-01 ACQUIRED 08-06-01	280,767.19	278,941.99	1,825 20
PAR VALUE: 733,000.00	SOLD 08-29-01 ACQUIRED 08-23-01	770,795.31	769,964.96	830 35
MORGAN STANLEY DEAN WITTER & CO GLOBAL NT DTD 04/25/2001 6.1X DUE 04-15-2006 BEQ				
PAR VALUE 1,375,000.00	SOLD 09-04-01 ACQUIRED 04-18-01	1,398,815 00	1,373,680.00	25,135 00
AMERICAN CAMPUS PTYS STUDENT HSG FING L TAXABLE-INSD 7 62X DUE 08-01-2025 BEQ TAXABLE OID 0.0 00 0				
PAR VALUE: 740,000.00	SOLD 09-05-01 ACQUIRED 05-29-01	808,450.00	740,000.00	68,450 00
PYPL RUSSELL FRANK CO 5 625X DUE 01-15-2009 BEQ				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
FHLMC GOLD GROUP C29245 6 5 07-01-2029	SOLD 09-10-01 ACQUIRED 04-25-01	429,188.40	411,027.15	18,161.25
PAR VALUE: 435,000.00				
FHLMC GOLD POOL C00845 6 5 08-01-2029	SOLD 09-17-01 ACQUIRED 04-25-01	27,308.19	27,171.65	136.54
PAR VALUE: 19,294.18				
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7 30% PASSTRHU CTF DUE 03-15-2027 REG	SOLD 09-17-01 ACQUIRED 06-27-01	86,816.36	88,457.75	1,641.39-
PAR VALUE: 17,659.31				
PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.684% DUE 09-15-2013 BE0	SOLD 09-18-01 ACQUIRED 06-06-01	17,659.31	17,659.31	0.00
PAR VALUE: 17,659.31				
UNITED STATES TREAS NTS 6.625% DUE 03-31-2002 REG				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 261,000.00	SOLD 09-21-01	266,566.64	267,402.66	836.02-
ACQUIRED 04-03-01				
UNITED STATES TREAS NTS DTD 08/15/1999				
6 0% DUE 08-15-2009 REG				
PAR VALUE: 200,000.00	SOLD 09-21-01	204,265.63	204,164.06	101.57
ACQUIRED 07-06-01				
UNITED STATES TREAS NTS 6.125% DUE				
08-15-2007 REG				
PAR VALUE: 735,000.00	SOLD 09-21-01	804,825.00	783,866.02	20,958.98
ACQUIRED 08-16-01				
PAR VALUE: 160,000.00	SOLD 09-21-01	175,200.00	171,950.00	3,250.00
ACQUIRED 09-06-01				
FNMA POOL # 535961 6 0% DUE 07-01-2014				
REG				
PAR VALUE: 577,000.00	SOLD 09-24-01	632,446.09	606,751.56	25,694.53
ACQUIRED 07-09-01				
PAR VALUE: 223,000.00	SOLD 09-24-01	244,428.91	239,263.32	5,165.59
ACQUIRED 08-24-01				
FNMA POOL # 0593104 6.0% DUE 07-01-2016				
REG				
PAR VALUE: 45,090.02	SOLD 09-25-01	45,090.02	44,843.43	246.59
ACQUIRED 04-30-01				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
HONDA AUTO LEASE TR 1999-A ASSET BKD NT CL A-5 6 65X DUE 07-15-2005 BEO	SOLD 09-25-01 ACQUIRED 06-21-01	14,243.24	14,165.35	77.89
UNITED STATES TREAS NTS DTD 00858 5.875X DUE 11-15-2004 BEO	SOLD 09-25-01 ACQUIRED 04-09-01	461,250.00	458,015.63	3,234.37
UNITED STATES TREAS NTS DTD 00858 5.875X DUE 11-15-2004 BEO	SOLD 09-27-01 ACQUIRED 08-23-01	418,884.38	409,667.58	9,216.80
UNITED STATES TREAS NTS DTD 00858 5.875X DUE 11-15-2004 BEO	SOLD 09-28-01 ACQUIRED 08-23-01	214,343.75	210,085.94	4,257.81
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG	SOLD 10-01-01 ACQUIRED 09-06-01	707,902.82	691,024.06	16,878.76
UNITED STATES TREAS NTS DTD 00858 5.875X DUE 11-15-2004 BEO	SOLD 10-01-01 ACQUIRED 09-10-01	227,894.06	223,042.50	4,851.56

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PAR VALUE: 677,000 00	SOLD 10-03-01	727,193.28	711,140.90	16,052.38
ACQUIRED 08-23-01				
PAR VALUE: 487,000.00	SOLD 10-03-01	523,106.48	510,360.78	12,745.70
ACQUIRED 09-04-01				
UNITED STATES TREAS NTS 6 125% DUE 08-15-2007 REG				
PAR VALUE: 32,000.00	SOLD 10-05-01	35,396.25	34,333.75	1,062.50
ACQUIRED 08-24-01				
PAR VALUE: 650,000.00	SOLD 10-05-01	718,986.33	696,236.33	22,750.00
ACQUIRED 09-04-01				
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 REG				
PAR VALUE: 203,000.00	SOLD 10-05-01	218,351.88	212,737.66	5,614.22
ACQUIRED 09-04-01				
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 168,000.00	SOLD 10-10-01	184,563.75	181,020.00	3,543.75
ACQUIRED 09-10-01				
PAR VALUE: 361,000.00	SOLD 10-10-01	396,592.34	393,490.00	3,102.34
ACQUIRED 09-18-01				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PYTPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO	10-10-01 SOLD 09-21-01 ACQUIRED	602,029.38	600,231.25	1,798.13
PYTPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO	10-10-01 SOLD 10-04-01 ACQUIRED	464,705.16	469,199.53	4,494.37-
PYTPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO	10-11-01 SOLD 05-10-01 ACQUIRED	92,999.70	89,810.10	3,189.60
PYTPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO	10-11-01 SOLD 05-10-01 ACQUIRED	41,361.60	39,915.60	1,446.00
PYTPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO	10-11-01 SOLD 05-10-01 ACQUIRED	93,179.70	89,810.10	3,369.60

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 95,000.00	SOLD 10-12-01 ACQUIRED 05-10-01	97,927.90	94,799.55	3,128.35
FHLMC GOLD GROUP C29245 6.5 07-01-2029				
PAR VALUE: 20,546.25	SOLD 10-15-01 ACQUIRED 04-25-01	20,546.25	20,443.52	102.73
FHLMC GOLD POOL C00843 6 5 08-01-2029				
PAR VALUE: 22,727.39	SOLD 10-15-01 ACQUIRED 06-20-01	22,727.39	22,647.49	79.90
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7.30% PASSTRHU CTF DUE 05-15-2027 REG				
PAR VALUE: 75,288.49	SOLD 10-15-01 ACQUIRED 06-27-01	75,288.49	76,711.92	1,423.43-
UNITED STATES TREAS NTS DTD 05/17/1999 5.25% DUE 05-15-2004 BEO				
PAR VALUE: 1,683,000.00	SOLD 10-18-01 ACQUIRED 10-18-01	1,774,578.87	1,774,250.16	328.71
MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00218 5.35% DUE 06-15-2004				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,685,000 00	SOLD 10-18-01 ACQUIRED 06-07-01	1,738,717.80	1,685,000.00	53,717.80
UNITED STATES TREAS BDS 8.125% 15/8/2019 USD1000 8.125% DUE 08-15-2019 REG				
PAR VALUE: 320,000.00	SOLD 10-22-01 ACQUIRED 04-03-01	422,075.00	413,200.00	8,875.00
UNITED STATES TREAS NTS 5% DUE 08-15-2011 REG				
PAR VALUE: 35,000 00	SOLD 10-23-01 ACQUIRED 10-11-01	35,977.54	36,017.19	39 65-
PAR VALUE: 80,000.00	SOLD 10-23-01 ACQUIRED 10-11-01	82,234 37	82,375 00	140 63-
PAR VALUE: 80,000.00	SOLD 10-23-01 ACQUIRED 10-11-01	82,234.38	82,200.00	34 38
PAR VALUE: 85,000.00	SOLD 10-23-01 ACQUIRED 10-12-01	87,374 02	87,098.44	275 58
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 105,000.00	SOLD 10-23-01 ACQUIRED 10-04-01	115,102 15	116,467.97	1,365 82-
SIMON PPTY GROUP L P NT DTD 01/18/2001 7.375% DUE 01-20-2006 BEO				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 580,000.00	SOLD 10-23-01	605,943.40	581,252.80	24,690.60
	ACQUIRED 04-16-01			
PAR VALUE: 620,000.00	SOLD 10-23-01	647,732.60	621,977.80	25,754.80
	ACQUIRED 04-16-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 247,000.00	SOLD 10-24-01	271,931.56	273,977.03	2,045.47-
	ACQUIRED 10-04-01			
PAR VALUE: 414,000.00	SOLD 10-24-01	455,788.13	453,119.77	2,668.36
	ACQUIRED 10-12-01			
PAR VALUE: 9,000.00	SOLD 10-24-01	9,908.44	9,871.17	37.27
	ACQUIRED 10-23-01			
PYPL DEVELOPMENT BK SINGAPORE LTD DEV BK SINGAPRE 144A 7.125% DUE 05-15-2011 BEO				
PAR VALUE: 650,000.00	SOLD 10-24-01	674,596.00	648,628.50	25,967.50
	ACQUIRED 05-10-01			
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 311,000.00	SOLD 10-24-01	341,176.72	341,103.83	72.89
	ACQUIRED 10-23-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
FNMA POOL # 535961 6 0% DUE 07-01-2014 REG	SOLD 10-24-01 ACQUIRED 10-24-01	536,448.28	537,880.90	1,432.62-
PAR VALUE: 489,000 00				
FNMA POOL # 357121 6 0% DUE 05-01-2016 REG	SOLD 10-25-01 ACQUIRED 04-30-01	38,061.10	37,852.95	208.15
PAR VALUE: 38,061.10				
FNMA POOL # 0593104 6 0% DUE 07-01-2016 REG	SOLD 10-25-01 ACQUIRED 08-24-01	9,411.80	9,423.56	11 76-
PAR VALUE: 9,411.80				
FNMA PREASSIGN 00370 0 0% DUE 12-31-2040 BEO	SOLD 10-25-01 ACQUIRED 06-21-01	9,398.49	9,347.09	51 40
PAR VALUE: 9,398.49				
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 BEO	SOLD 10-25-01 ACQUIRED 09-24-01	4,336.17	4,516.56	180.39-
PAR VALUE: 4,336.17				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,190,000.00 UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG	SOLD 11-02-01 ACQUIRED 10-18-01	1,282,968.75	1,278,366.80	4,601.95
PAR VALUE: 201,000.00 DETROIT EDISON SECURITIZATION FDG LLC 2001-1 BD CL A-6 & 62% DUE 03-01-2016	SOLD 11-09-01 ACQUIRED 10-24-01	224,837.34	221,092.15	3,745.19
PAR VALUE: 740,000.00 PVTPL ERAC USA FIN CO & 375% DUE 05-15-2003 REG	SOLD 11-13-01 ACQUIRED 06-12-01	799,807.03	740,115.63	59,691.40
PAR VALUE: 505,000.00 CITIGROUP INC GLOBAL SR NT DTD 05/10/2001 5.75% DUE 05-10-2006 BE0	SOLD 11-14-01 ACQUIRED 05-04-01	512,373.00	507,040.20	5,332.80
PAR VALUE: 1,040,000.00 WORLD COM INC GA NEW 7.50000 05/16/01 05/15/11 7 5% DUE 05-15-2011 BE0	SOLD 11-14-01 ACQUIRED 05-03-01	1,088,505.60	1,037,992.80	50,512.80

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 1,125,000.00	SOLD 11-14-01 ACQUIRED 05-09-01	1,155,903.75	1,112,670.00	43,233.75
PVTPL AT&T CORP USD SR NT 149A 7 3% DUE 11-15-2011 BEQ				
PAR VALUE: 550,000.00	SOLD 11-15-01 ACQUIRED 11-15-01	547,706.50	548,091.50	385.00-
PVTPL AT&T CORP USD SR NT 149A 7.5% DUE 11-15-2011 BEQ				
PAR VALUE: 390,000.00	SOLD 11-15-01 ACQUIRED 11-15-01	388,674.00	388,646.70	27.30
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 650,000.00	SOLD 11-15-01 ACQUIRED 11-13-01	713,070.32	723,125.00	10,054.68-
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 306,000.00	SOLD 11-15-01 ACQUIRED 11-14-01	335,691.56	337,257.42	1,565.86-
UNITED STATES TREAS NTS DTD 08/15/1999 6.0% DUE 08-15-2009 REG				
PAR VALUE: 650,000.00	SOLD 11-15-01 ACQUIRED 10-24-01	704,234.37	714,974.61	10,740.24-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
FHLMC GOLD GROUP C29245 6.5 07-01-2029	SOLD 11-15-01 ACQUIRED 11-13-01	373,785.94	383,812.50	10,026.56-
PAR VALUE: 345,000.00				
FHLMC GOLD POOL C00843 6 5 08-01-2029	SOLD 11-15-01 ACQUIRED 04-25-01	37,608.75	37,420.71	188.04
PAR VALUE: 37,608.75				
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7 30% PASSTRHU CTF DUE 03-15-2027 REG	SOLD 11-15-01 ACQUIRED 06-20-01	22,361.86	22,283.24	78.62
PAR VALUE: 22,361.86				
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG	SOLD 11-15-01 ACQUIRED 06-27-01	86,859.77	88,501.98	1,642.21-
PAR VALUE: 86,859.77				
CONOCO FDG CO NT 5.45% DUE 10-15-2006 REC	SOLD 11-16-01 ACQUIRED 11-14-01	624,950.00	639,246.09	14,296.09-
PAR VALUE: 580,000.00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
J P MORGAN CHASE & CO NT 6.75% DUE 02-01-2011 BEQ	SOLD 11-16-01 ACQUIRED 10-03-01	212,291 00	214,690.40	2,399 40-
PAR VALUE: 215,000.00				
PATRL RUSSELL FRANK CO 5.625% DUE 01-15-2009 BEQ	SOLD 11-16-01 ACQUIRED 06-05-01	1,021,090.40	1,000,572.85	20,517 55
PAR VALUE: 985,000 00				
CHUBB CORP NT DTD 11/20/2001 6.0% DUE 11-15-2011 BEQ	SOLD 11-16-01 ACQUIRED 04-25-01	472,209.60	453,547.20	18,662 40
PAR VALUE: 480,000.00				
CONOCO FOG CO NT 5.65% DUE 10-15-2006 BEQ	SOLD 11-16-01 ACQUIRED 11-15-01	900,533 85	907,835.55	7,301.70-
PAR VALUE: 915,000.00				
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG	SOLD 11-19-01 ACQUIRED 10-03-01	614,120.55	614,114.48	6 15
PAR VALUE: 615,000.00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 790,000 00	SOLD 11-19-01 ACQUIRED 11-14-01	859,649 61	874,801.56	15,151 95-
PAR VALUE: 35,000 00	SOLD 11-19-01 ACQUIRED 11-16-01	38,085 74	37,866 99	218.75
METLIFE INC SR NT 5.25% DUE 12-01-2006 BEO	SOLD 11-19-01 ACQUIRED 11-19-01	1,009,161.70	1,006,566.00	2,595.70
PAR VALUE: 38,749.99	SOLD 11-20-01 ACQUIRED 05-03-01	38,749.99	40,315.48	1,565 49-
PEMEX FIN LTD NT 8.45% DUE 02-15-2007 BEO SINKING FUND 02-15-2002	SOLD 11-26-01 ACQUIRED 05-03-01	382,232 42	368,687 88	13,544 54
PAR VALUE: 1,000,000 00	SOLD 11-26-01 ACQUIRED 04-05-01	1,024,921 88	1,011,250 00	13,671 88
UASC AUTO TR 98-B AUTO RECEIVABLE BKD CTF CL A-5 6.02% DUE 01-09-2006 BEO	SOLD 11-26-01 ACQUIRED 04-05-01	1,024,921 88	1,011,250 00	13,671 88
FNMA POOL # 535961 6 0% DUE 07-01-2014 REG	SOLD 11-26-01 ACQUIRED 04-05-01	1,024,921 88	1,011,250 00	13,671 88

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 56,268 39	SOLD 11-26-01 ACQUIRED 04-30-01	56,268.39	55,960.67	307 72
FNMA POOL # 357121 6.0% DUE 05-01-2016 REG				
PAR VALUE: 44,814 77	SOLD 11-26-01 ACQUIRED 08-24-01	44,814.77	44,870 79	56.02-
FNMA POOL # 0593104 6.0% DUE 07-01-2016 REG				
PAR VALUE: 19,585 10	SOLD 11-26-01 ACQUIRED 06-21-01	19,585 10	19,477 99	107 11
FNMA PREASSIGN 00370 0 0% DUE 12-31-2040 BEO				
PAR VALUE: 4,359 66	SOLD 11-26-01 ACQUIRED 09-24-01	4,359.66	4,540.86	181 20-
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 BEO				
PAR VALUE: 254,000 00	SOLD 11-27-01 ACQUIRED 10-18-01	268,773 67	272,861.48	4,087.81-
PAR VALUE: 205,000.00	SOLD 11-27-01 ACQUIRED 11-09-01	216,923.64	221,808 40	4,884.76-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 136,000.00	SOLD 11-27-01 ACQUIRED 11-14-01	143,910.31	146,093.75	2,183.44-
FORD MTR CO DEL GLOBAL LANDMARK SECS-GLOBLS 7 45% DUE 07-16-2031 BE0	SOLD 11-27-01 ACQUIRED 10-22-01	385,240.00	374,288.00	10,952.00
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG	SOLD 11-29-01 ACQUIRED 11-15-01	258,409.42	263,413.48	5,004.06-
PAR VALUE: 239,000.00	SOLD 11-29-01 ACQUIRED 11-14-01	258,409.42	263,413.48	5,004.06-
PAR VALUE: 493,000.00	SOLD 11-29-01 ACQUIRED 11-15-01	533,036.99	535,290.16	2,253.17-
FHLMC MULTICLASS PREASSIGN 00282 0 0% DUE 12-31-2040 REG	SOLD 11-29-01 ACQUIRED 10-10-01	1,503,046.88	1,510,078.13	7,031.25-
PAR VALUE: 1,500,000.00	SOLD 11-29-01 ACQUIRED 10-10-01	1,503,046.88	1,510,078.13	7,031.25-
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG	SOLD 11-30-01 ACQUIRED 11-16-01	147,287.11	146,058.40	1,228.71
PAR VALUE: 135,000.00	SOLD 11-30-01 ACQUIRED 11-16-01	147,287.11	146,058.40	1,228.71

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PAR VALUE: 410,000 00	SOLD 11-30-01	447,316.41	444,625.78	2,690.63
ACQUIRED 11-19-01				
MIAMI BEACH FLA REDEV AGY TX INCREMENT REV TAXABLE A 6 7 DUE 12-01-2014/2008	CALLED 12-03-01	35,000.00	34,973.75	26.25
ACQUIRED 05-18-01				
CHUGHACH ELEC ASSN INC 2001 SER A BD 6.55% DUE 03-15-2011 BE0	SOLD 12-04-01	784,224.25	743,770.75	40,453.50
ACQUIRED 04-12-01				
SIMON PTY GROUP L P SIMON PROPERTY GROUP LP 6.375% DUE 11-15-2007 BE0	SOLD 12-05-01	1,079,426.81	1,090,581.66	11,154.85-
ACQUIRED 10-23-01				
PAR VALUE: 255,000.00	SOLD 12-05-01	250,458.45	250,236.60	221.85
ACQUIRED 11-21-01				
UNITED STATES TREAS NTS 6.125% DUE 08-15-2007 REG				

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DESCRIPTION OF PROPERTY	DATE SOLD/ — ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 620,000 00	SOLD 12-07-01	662,164 84	674,153.12	11,988 28-
ACQUIRED 11-19-01				
PAR VALUE: 516,000 00	SOLD 12-07-01	548,956.02	555,682.19	6,726.17-
ACQUIRED 12-05-01				
UNITED STATES TREAS NTS DTD 00858 5.875% DUE 11-15-2004 BEQ				
PAR VALUE: 119,000 00	SOLD 12-11-01	126,242.27	127,832.03	1,589.76-
ACQUIRED 11-14-01				
PAR VALUE: 160,000 00	SOLD 12-11-01	169,737 50	170,393 75	656 25-
ACQUIRED 11-19-01				
PAR VALUE: 251,000.00	SOLD 12-11-01	266,275.70	265,608 98	666.72
ACQUIRED 11-26-01				
UNITED STATES TREAS NTS DTD 08/15/1999 6 0% DUE 08-15-2009 REG				
PAR VALUE: 463,000.00	SOLD 12-11-01	492,968 40	502,716 72	9,748.32-
ACQUIRED 11-15-01				
PAR VALUE: 12,000 00	SOLD 12-11-01	12,776.72	12,924.37	147 65-
ACQUIRED 11-16-01				
UNITED STATES TREAS BDS DTD 02/15/1996 6 0% DUE 02-15-2026 REG				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 284,000 00	SOLD 12-13-01 ACQUIRED 11-27-01	290,434.38	296,791.10	6,356.72-
FHLMC GOLD GROUP C29245 6 5 07-01-2029				
PAR VALUE: 58,870 27	SOLD 12-17-01 ACQUIRED 04-25-01	58,870 27	58,575 92	294.35
FHLMC GOLD POOL C00843 6.5 08-01-2029				
PAR VALUE 40,471.46	SOLD 12-17-01 ACQUIRED 06-20-01	40,471.46	40,329.18	142.28
CS FIRST BOSTON MTG SECS CORP ASSOCIATES MFD HSG SER 96-1 A-4 7 30% PASSTHRU CTF DUE 03-15-2027 REG				
PAR VALUE: 76,629.33	SOLD 12-17-01 ACQUIRED 06-27-01	76,629 33	78,078.11	1,448.78-
PVPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.684% DUE 09-15-2013 BEO				
PAR VALUE: 29,160.60	SOLD 12-18-01 ACQUIRED 06-04-01	29,160.60	29,160.60	0.00
UNITED STATES TREAS NTS DTD 08/15/1999 9 0% DUE 08-15-2009 REG				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE: 391,000.00 REG FNMA POOL # 535961 6 0% DUE 07-01-2014	SOLD 12-18-01 ACQUIRED 11-16-01	413,787.97	421,119.22	7,331.25-
PAR VALUE: 154,000.00 REG FNMA POOL # 357121 6.0% DUE 05-01-2016	SOLD 12-18-01 ACQUIRED 11-16-01	162,975.31	165,646.25	2,670 94-
PAR VALUE: 45,830.96 REG FNMA POOL # 0593104 6.0% DUE 07-01-2016	SOLD 12-26-01 ACQUIRED 04-30-01	45,830.96	45,580.32	250.64
PAR VALUE: 40,136.80 REG FNMA POOL # 0593104 6.0% DUE 07-01-2016	SOLD 12-26-01 ACQUIRED 08-24-01	40,136 80	40,186.97	50 17-
PAR VALUE: 30,958.49 REG FNMA PREASSIGN 00370 0.0% DUE 12-31-2040	SOLD 12-26-01 ACQUIRED 06-21-01	30,958 49	30,789.19	169.30
PAR VALUE: 4,383.27 REG CMO CWMBS INC PASS THRU CTF 2001-24 CHL MTG PASSTRHU CTF CL 2-A-7 6.25% DUE 01-25-2032 BEO	SOLD 12-26-01 ACQUIRED 09-24-01	4,383.27	4,565 45	182.18-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PAR VALUE:	6,424.27			
SOLD 12-26-01		6,424.27		
ACQUIRED 11-02-01			6,629.80	205.53-
SUB-TOTAL		146,805,178.82	146,717,322.45	87,856.37
TOTAL SHORT TERM CAPITAL GAIN/LOSS-		146,805,178.82	146,717,322.45	87,856.37

END OF SALES SCHEDULE

The Northern Trust Company
50 South LaSalle Street, Chicago, Illinois 60675
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02073 ACCOUNT NO 26-89295
SS870 AAB

LUMINA FOUNDATION DEUTSCHE ASSET
MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
01-01-01 THROUGH 12-31-01

*** SUMMARY REPORT ***

~~SHORT TERM GAINS AND LOSSES~~

NET SHORT TERM CAPITAL GAINS AND LOSSES 87,856.37

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 87,856.37

The Northern Trust Company
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02064 ACCOUNT NO 26-89296 * LUMINA FOUNDATION KALMAR INVESTMENTS

SS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
KEANE INC COM				
SHARES; 2,200 00	SOLD 06-08-01 ACQUIRED 05-23-01	42,983.26	44,489.06	1,505.80-
WEATHERFORD INTL INC NEW COM				
SHARES; 4,000.00	SOLD 06-29-01 ACQUIRED 05-22-01	192,913 56	234,840 00	41,926 44-
WEATHERFORD INTL INC NEW COM				
SHARES; 300 00	SOLD 07-09-01 ACQUIRED 05-22-01	14,006 53	17,613 00	3,606 47-
SHARES 3,400 00	SOLD 07-09-01 ACQUIRED 06-07-01	156,740.71	179,554 00	20,813 29-
FACTORY 2-U STORES INC COM				
SHARES; 1,900 00	SOLD 07-10-01 ACQUIRED 05-24-01	36,118 75	61,180 00	25,061.25-
SHARES; 2,050 00	SOLD 07-10-01 ACQUIRED 06-11-01	38,970 22	65,210 50	26,240 28-
MERCURY COMPUTER SYS INC COM				

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02064 ACCOUNT NO 26-09296 * LUMINA FOUNDATION KALMAR INVESTMENTS

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
GRANT PRIDECO INC COM STK ISIN# US38821G1013	SOLD 07-12-01 ACQUIRED 05-29-01	45,644.40	45,774 00	129 60-
AMERICREDIT CORP COM	SOLD 07-16-01 ACQUIRED 05-30-01	76,197.20	138,600 00	62,402 80-
OPTIMAL ROBOTICS CORP CL A NEW	SOLD 08-10-01 ACQUIRED 05-23-01	1,023,476 38	903,959 70	119,516 68
#REORG PROFIT RECOVERY GROUP N/C TO PRG-SCHULTZ INTL INC Z693973 EFF 1/24/02	SOLD 08-13-01 ACQUIRED 06-05-01	87,654 34	53,827 61	33,826.73
AFFILIATED COMPUTER SVCS INC CL A COMMON STOCK	SOLD 08-17-01 ACQUIRED 05-29-01	38,496.21	25,230.00	13,266.21
HOOPER HOLMES INC COM	SOLD 08-27-01 ACQUIRED 05-23-01	163,394 55	137,264 17	26,130 38

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
INSITUFORM TECHNOLOGIES INC CL A COMMON STOCK				
SHARES:	SOLD 08-30-01	48,798.37	56,000.00	7,201.63-
	ACQUIRED 05-22-01			
SHARES:	SOLD 08-30-01	288,215.39	330,277.50	42,062.11-
	ACQUIRED 05-23-01			
SICOR INC COM				
SHARES	SOLD 08-30-01	86,513.95	57,646.39	28,867.06
	ACQUIRED 05-23-01			
K.V PHARMACEUTICAL, CLASS A STOCK				
SHARES:	SOLD 10-03-01	187,833.73	144,320.00	43,513.73
	ACQUIRED 05-24-01			
RSA SEC INC COM USD0.01				
SHARES:	SOLD 10-16-01	94,584.35	281,396.70	187,012.35-
	ACQUIRED 05-24-01			
SHARES:	SOLD 10-16-01	10,487.15	26,771.70	16,284.55-
	ACQUIRED 07-05-01			
CREDENCE SYS CORP DEL				

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02064 ACCOUNT NO. 26-09296 *
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 LUMINA FOUNDATION KALMAR INVESTMENTS

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHAW GROUP INC COM	SOLD 10-30-01 ACQUIRED 06-20-01	189,881 43	263,964 96	74,083 53-
REHAB CARE GROUP INC COM	SOLD 10-31-01 ACQUIRED 09-07-01	174,994 16	276,497 90	101,503 74-
CHRISTOPHER & BANKS CORP COM	SOLD 11-01-01 ACQUIRED 05-23-01	62,246 67	85,129 88	22,883 21-
PLATO LEARNING INC COM STK	SOLD 11-01-01 ACQUIRED 05-24-01	65,522 82	86,600 00	21,077 18-
RADISYS CORP COM	SOLD 11-06-01 ACQUIRED 05-24-01	33,813 87	63,750 00	29,936 13-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
EMMIS COMMUNICATIONS CORP SHARES	SOLD 11-06-01 ACQUIRED 05-29-01	119,024.84	218,775.04	99,750.20-
TRIQUINT SEMICONDUCTOR INC COM SHARES	SOLD 11-07-01 ACQUIRED 05-22-01	74,427.72	166,920.00	92,492.28-
CHESAPEAKE ENERGY CORP COM SHARES	SOLD 11-26-01 ACQUIRED 05-23-01	93,343.98	136,728.00	43,384.02-
OPTIMAL ROBOTICS CORP CL A NEW SHARES	SOLD 11-28-01 ACQUIRED 05-22-01	67,497.75	99,360.00	31,862.25-
SKYWEST INC COM SHARES	SOLD 12-18-01 ACQUIRED 06-11-01	43,535.55	40,622.92	2,912.63
SHARES	SOLD 12-18-01 ACQUIRED 06-05-01	53,582.21	50,661.28	2,920.93
SHARES	SOLD 11-30-00 ACQUIRED 06-11-01	1,300.00		

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
HNC SOFTWARE INC COM				
SHARES:				
	SOLD 12-19-01	92,629 56	108,040 00	15,415 44-
	ACQUIRED 05-23-01			
HNC SOFTWARE INC COM				
SHARES:				
	SOLD 12-20-01	49,934 89	50,490 96	556 07-
	ACQUIRED 08-21-01			
HNC SOFTWARE INC COM				
SHARES:				
	SOLD 12-21-01	58,059 98	58,906 12	846 14-
	ACQUIRED 08-21-01			
HNC SOFTWARE INC COM				
SHARES:				
	SOLD 12-21-01	107,825 69	109,571 80	1,746 11-
	ACQUIRED 08-23-01			
ACXION CORP COM				
SHARES:				
	SOLD 12-26-01	88,784 04	97,250 00	8,465 96-
	ACQUIRED 05-22-01			
SUB-TOTAL		4,214,853 81	5,124,133 69	909,279 88-
TOTAL SHORT TERM CAPITAL GAIN/LOSS-		4,214,853 81	5,124,133 69	909,279 88-

END OF SALES SCHEDULE

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ACCOUNT NO. 26-09296 *
LUMINA FOUNDATION KALMAR INVESTMENTS

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FEDERAL SCHEDULE OF GAINS AND LOSSES
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
01-01-01 THROUGH 12-31-01

*** SUMMARY REPORT ***

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 909,279 88-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 909,279 88-

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02064 ACCOUNT NO. 26-09297
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 * LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHORT TERM CAPITAL GAINS AND LOSSES				
HIS RES INC COM				
SHARES:	SOLD 05-18-01	300,849 75	248,135.96	52,713 79
	ACQUIRED 05-11-01			
CARRERKER CORPORATION COM				
SHARES:	SOLD 05-23-01	13,814.53	18,426 80	4,612 27-
	ACQUIRED 05-11-01			
CARRERKER CORPORATION COM				
SHARES	SOLD 05-23-01	87,234 85	117,931 52	30,696 67-
	ACQUIRED 05-11-01			
FORWARD AIR CORP COM				
SHARES:	SOLD 05-24-01	88,603.75	92,474 19	3,870.44-
	ACQUIRED 05-11-01			
SEMTECH CORP				
SHARES:	SOLD 05-24-01	106,382 45	127,037 40	20,654 95-
	ACQUIRED 05-11-01			
CARRERKER CORPORATION COM				
SHARES:	SOLD 05-24-01			
	ACQUIRED 05-11-01			

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**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CARREREKER CORPORATION COM				
SHARES	SOLD 05-25-01 ACQUIRED 05-11-01	24,756 17	35,010 92	10,254 75-
MEDICIS PHARMACEUTICAL CORP CL A NEW				
SHARES	SOLD 05-29-01 ACQUIRED 05-11-01	15,137.99	25,954 84	8,816 85-
SHARES	SOLD 05-29-01 ACQUIRED 05-17-01	26,782 61	41,561 00	14,778.39-
CARREREKER CORPORATION COM				
SHARES	SOLD 05-29-01 ACQUIRED 05-11-01	194,512.31	192,560.04	1,952 27
SHARES	SOLD 05-29-01 ACQUIRED 05-14-01	59,434.32	58,207 60	1,226 72
SEMTECH CORP				
SHARES	SOLD 05-29-01 ACQUIRED 05-11-01	48,248 83	54,444.60	6,195.77-
SHARES	SOLD 05-29-01 ACQUIRED 05-15-01	50,929.32	54,932 23	4,002 91-

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; SOLD 05-30-01 ACQUIRED 05-17-01	2,100 00	22,948 66	37,901 43	14,952 77-
FORWARD AIR CORP COM				
SHARES; SOLD 05-30-01 ACQUIRED 05-11-01	300 00	9,270 02	10,274 91	1,004 89-
ILEX ONCOLOGY INC COM				
SHARES; SOLD 05-30-01 ACQUIRED 05-15-01	3,000 00	92,700 21	103,371 90	10,671,69-
SHARES; SOLD 05-30-01 ACQUIRED 05-11-01	800 00	17,831 40	16,072 00	1,759 40
PRAECIS PHARMACEUTICALS INC COM STK				
SHARES; SOLD 05-30-01 ACQUIRED 05-11-01	500 00	12,549 58	11,871 20	678 38
PRAECIS PHARMACEUTICALS INC COM STK				
SHARES; SOLD 05-30-01 ACQUIRED 05-11-01	2,000 00	50,778.30	47,484 80	3,293.50
SEMTECH CORP				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	05-30-01 SOLD 05-15-01 ACQUIRED	39,770 67	46,258.72	6,488.05-
TARO PHARMACEUTICAL INDUSTRIES ORD ILSI				
SHARES	05-30-01 SOLD 05-16-01 ACQUIRED	52,199 01	59,626 98	7,427 97-
SHARES	05-30-01 SOLD 05-11-01 ACQUIRED	51,408 74	44,745.76	6,662 98
KANSAS CITY SOUTH INDS INC COM NEW				
SHARES	05-30-01 SOLD 05-11-01 ACQUIRED	16,259 45	13,245 00	3,014.45
CARRERKER CORPORATION COM				
SHARES	05-31-01 SOLD 05-17-01 ACQUIRED	9,629 67	16,243 47	6,613 80-
EMBARCADERO TECHNOLOGIES INC COM STK				
SHARES	05-31-01 SOLD 05-11-01 ACQUIRED	25,001.16	27,039 60	2,038 44-
KANSAS CITY SOUTH INDS INC COM NEW				
SHARES	05-31-01 SOLD 05-11-01 ACQUIRED	32,238 92	26,490 00	5,748 92
RARE HOSPITALITY INTL INC COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,000 00	05-31-01 SOLD	48,462 98	51,660.00	3,197 02-
SHARES: 800 00	05-31-01 SOLD	19,385 19	20,784 00	1,398 81-
SEMTECH CORP				
SHARES: 2,900 00	05-31-01 SOLD	78,418 89	82,342 02	3,923 13-
SHARES: 4,700.00	05-31-01 SOLD	127,092 69	136,458 86	9,366.17-
CARRERER CORPORATION COM				
SHARES: 2,800.00	06-01-01 SOLD	28,148 30	50,497.16	22,348 86-
FORWARD AIR CORP COM				
SHARES 4,800 00	06-01-01 SOLD	143,886 72	165,395 04	21,508 32-
RAKE HOSPITALITY INTL INC COM				
SHARES: 200 00	06-01-01 SOLD	4,765.56	5,196 00	430.44-
	05-14-01 ACQUIRED			

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 LUMINA FOUNDATION WESTWOOD MANAGEMENT

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,000 00	SOLD 06-01-01 ACQUIRED 05-14-01	47,655.61	52,020 00	4,364 39-
SHARES: 2,400 00	SOLD 06-01-01 ACQUIRED 05-15-01	57,186 73	63,360 00	6,173 27-
SHARES: 1,900 00	SOLD 06-01-01 ACQUIRED 05-15-01	45,272 83	49,590 00	4,317 17-
CARRAKER CORPORATION COM				
SHARES: 200 00	SOLD 06-04-01 ACQUIRED 05-17-01	2,055 17	3,606 94	1,551 77-
SHARES: 3,000.00	SOLD 06-04-01 ACQUIRED 05-17-01	30,827 57	54,410 10	23,582 53-
SHARES: 9,500 00	SOLD 06-04-01 ACQUIRED 05-18-01	97,620.64	173,827 20	76,206 56-
RARE HOSPITALITY INTL INC COM				
SHARES: 100 00	SOLD 06-04-01 ACQUIRED 05-15-01	2,315 17	2,610 00	294 83-
SHARES: 1,200.00	SOLD 06-04-01 ACQUIRED 05-16-01	27,782 07	32,358.72	4,576 65-
RARE HOSPITALITY INTL INC COM				

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LUMINA FOUNDATION WESTWOOD MANAGEMENT

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
06-04-01 ACQUIRED	87,670 67	102,469.28	14,798 61-	SHARES; SOLD 06-04-01 3,800 00 ACQUIRED 05-16-01
06-04-01 ACQUIRED	34,606 85	40,470 00	5,863.15-	SHARES; SOLD 06-04-01 1,500.00 ACQUIRED 05-16-01
06-04-01 ACQUIRED	115,356 15	133,775 00	18,418 85-	SHARES; SOLD 06-04-01 5,000.00 ACQUIRED 05-16-01
06-05-01 ACQUIRED	31,487 22	33,048 40	1,561.18-	SHARES; SOLD 06-05-01 1,100 00 ACQUIRED 05-11-01
06-05-01 ACQUIRED	57,249 49	62,716 00	5,466 51-	SHARES; SOLD 06-05-01 2,000 00 ACQUIRED 05-18-01
06-05-01 ACQUIRED	48,562 02	47,624 40	937 62	SHARES; SOLD 06-05-01 900 00 ACQUIRED 05-14-01
06-05-01 ACQUIRED	210,435 42	207,551 76	2,883 66	SHARES; SOLD 06-05-01 3,900 00 ACQUIRED 05-15-01
06-06-01 ACQUIRED	51,154 29	56,444 40	5,290 11-	SHARES; SOLD 06-06-01 1,800.00 ACQUIRED 05-18-01
				EMBARCADERO TECHNOLOGIES INC COM STK
				MEDICIS PHARMACEUTICAL CORP CL A NEW

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**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; EMBARCADERO TECHNOLOGIES INC COM STK	SOLD 06-12-01 ACQUIRED 05-18-01	111,573 90	131,703 60	20,129,70-
SHARES; VERITY INC COM	SOLD 06-12-01 ACQUIRED 05-11-01	179,258 27	160,173 00	19,085 27
SHARES; NEWPORT CORP COM	SOLD 06-14-01 ACQUIRED 05-11-01	42,795 69	69,184 00	26,388 31-
SHARES; BARNES & NOBLE INC COM	SOLD 06-15-01 ACQUIRED 05-11-01	116,512 91	105,239 68	11,273 23
SHARES; NEWPORT CORP COM	SOLD 06-15-01 ACQUIRED 05-11-01	32,944 15	56,212,08	23,267,85-
SHARES; NEWPORT CORP COM	SOLD 06-12-01 ACQUIRED 05-21-01	185,956 50	241,640,00	55,683 50-
SHARES; NEWPORT CORP COM	SOLD 06-12-01 ACQUIRED 05-11-01	7,500 00	7,500 00	
SHARES; NEWPORT CORP COM	SOLD 06-12-01 ACQUIRED 05-11-01	1,600 00	1,600 00	
SHARES; NEWPORT CORP COM	SOLD 06-15-01 ACQUIRED 05-11-01	3,200 00	3,200 00	
SHARES; NEWPORT CORP COM	SOLD 06-15-01 ACQUIRED 05-11-01	1,500 00	1,500 00	

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CHRISTOPHER & BANKS CORP COM				
SHARES:	SOLD 06-18-01	19,206 56	23,958 00	4,751 44-
	ACQUIRED 05-11-01			
SHARES:	SOLD 06-18-01	128,043 73	165,200 00	37,156 27-
	ACQUIRED 05-15-01			
SHARES:	SOLD 06-18-01	99,233 89	128,549 25	29,315 36-
	ACQUIRED 05-15-01			
NEWPORT CORP COM				
SHARES:	SOLD 06-18-01	15,133 29	26,007 45	10,874 16-
	ACQUIRED 05-15-01			
SHARES:	SOLD 06-18-01	108,094 89	192,972 00	84,877 11-
	ACQUIRED 05-18-01			
SHARES:	SOLD 06-18-01	12,971 39	19,086 00	6,114 61-
	ACQUIRED 05-31-01			
SHARES:	SOLD 06-18-01	17,295 18	26,321 04	9,025 86-
	ACQUIRED 06-06-01			
NEWPORT CORP COM				

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LUMINA FOUNDATION WESTWOOD MANAGEMENT *

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CYTIC CORP COM				
SHARES:				
SOLD 06-19-01	3,900.00	96,521.78	88,677.81	7,843.97
ACQUIRED 05-11-01				
SHARES:				
SOLD 06-19-01	800.00	19,799.34	18,014.24	1,785.10
ACQUIRED 05-14-01				
ILEX ONCOLOGY INC COM				
SHARES:				
SOLD 06-19-01	1,200.00	25,059.12	24,108.00	951.12
ACQUIRED 05-11-01				
SHARES:				
SOLD 06-19-01	1,700.00	35,500.43	32,677.23	2,823.20
ACQUIRED 05-15-01				
CYTIC CORP COM				
SHARES:				
SOLD 06-20-01	1,900.00	45,940.46	42,783.82	3,156.64
ACQUIRED 05-14-01				
MENTOR GRAPHICS CORP COM				
SHARES:				
SOLD 06-20-01	4,700.00	101,958.40	126,976.61	25,018.21-
ACQUIRED 05-11-01				
ARQUE INC COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; FLOWSERVE CORP COM	SOLD 06-21-01 ACQUIRED 05-11-01	16,551 44	13,754 64	2,796.80
SHARES; ILEX ONCOLOGY INC COM	SOLD 06-21-01 ACQUIRED 05-11-01	51,422 28	46,795 68	4,626.60
SHARES; MENTOR GRAPHICS CORP COM	SOLD 06-21-01 ACQUIRED 05-15-01	20,141 32	17,299 71	2,841 61
SHARES; RUDOPHL TECHNOLOGIES INC COM	SOLD 06-21-01 ACQUIRED 05-11-01	17,519 41	21,613 04	4,093 63-
SHARES; TARO PHARMACEUTICAL INDUSTRIES ORD ILSI	SOLD 06-21-01 ACQUIRED 05-11-01	40,848 63	46,267 60	5,418 97-
SHARES; VERITY INC COM	SOLD 06-21-01 ACQUIRED 05-11-01	71,160.62	50,338.98	20,821 64

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 800 00	SOLD 06-21-01 ACQUIRED 05-11-01	19,295 52	17,085 12	2,789 60-
SHARES: 1,000 00	SOLD 06-21-01 ACQUIRED 05-14-01	17,869 40	20,212 50	2,343 10-
ILEX ONCOLOGY INC COM				
SHARES: 2,800.00	SOLD 06-22-01 ACQUIRED 05-15-01	62,335.16	53,821 32	8,513 84
MENTOR GRAPHICS CORP COM				
SHARES: 2,800.00	SOLD 06-22-01 ACQUIRED 05-11-01	56,035 37	75,645 64	19,610 27-
RUDOPHL TECHNOLOGIES INC COM				
SHARES: 900 00	SOLD 06-22-01 ACQUIRED 05-11-01	37,452 25	41,640.84	4,188 59-
TARO PHARMACEUTICAL INDUSTRIES ORD ILSI				
SHARES: 1,400 00	SOLD 06-22-01 ACQUIRED 05-11-01	108,706 37	78,305 08	30,401.29
TWEETER HOME ENTMT GROUP INC COM				
SHARES: 1,900 00	SOLD 06-22-01 ACQUIRED 05-23-01	62,019.50	54,269 70	7,749 80
ILEX ONCOLOGY INC COM				

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LUMINA FOUNDATION WESTWOOD MANAGEMENT
 ACCOUNT NO 26-09297 AAB
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
06-25-01 ACQUIRED	47,108.36	40,365.99	6,742.37	SHARES; SOLD 2,100 00
06-25-01 ACQUIRED	13,459.53	11,628.06	1,831.47	SHARES; SOLD 600 00
MENTOR GRAPHICS CORP COM				
06-25-01 ACQUIRED	21,927.77	29,717.93	7,790.16-	SHARES; SOLD 1,100 00
06-25-01 ACQUIRED	17,940.90	23,138.01	5,197.11-	SHARES; SOLD 900.00
MENTOR GRAPHICS CORP COM				
06-26-01 ACQUIRED	65,172.95	92,552.04	27,379.09-	SHARES; SOLD 3,600 00
06-26-01 ACQUIRED	81,466.18	116,595.00	35,128.82-	SHARES; SOLD 4,500 00
06-26-01 ACQUIRED	90,517.98	128,650.00	38,132.02-	SHARES; SOLD 5,000 00
06-26-01 ACQUIRED	21,724.32	32,640.00	10,915.68-	SHARES; SOLD 1,200 00
RUDOPHL TECHNOLOGIES INC COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 06-26-01	23,299.26	27,760.56	4,461.30-
SHARES:	ACQUIRED 05-11-01			
SHARES	SOLD 06-26-01	77,664.21	89,055.00	11,390.79-
SHARES:	ACQUIRED 05-15-01			
SHARES:	SOLD 06-26-01	85,430.63	92,400.00	6,969.37-
SHARES:	ACQUIRED 05-16-01			
SHARES:	SOLD 06-26-01	89,313.84	97,520.00	8,206.16-
SHARES:	ACQUIRED 05-16-01			
MENTOR GRAPHICS CORP COM				
SHARES:	SOLD 06-27-01	13,001.65	21,760.00	8,758.35-
SHARES:	ACQUIRED 05-17-01			
SHARES:	SOLD 06-27-01	40,630.14	68,439.00	27,808.86-
SHARES:	ACQUIRED 05-17-01			
SHARES:	SOLD 06-27-01	21,127.67	35,175.01	14,047.34-
SHARES:	ACQUIRED 05-21-01			
VERITY INC COM				
SHARES:	SOLD 06-28-01	19,126.26	20,212.50	1,086.24-
SHARES:	ACQUIRED 05-14-01			
SHARES	SOLD 06-28-01	76,505.05	62,568.00	13,937.05
SHARES:	ACQUIRED 05-17-01			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
VERITY INC COM SHARES, 2,600.00	SOLD 06-28-01 ACQUIRED 05-17-01	49,728 28	40,488.50	9,239.78
VERITY INC COM SHARES; 1,400.00	SOLD 06-29-01 ACQUIRED 05-17-01	27,203.19	21,801 50	5,401 69
SHARES; 2,500 00	SOLD 06-29-01 ACQUIRED 05-17-01	48,577 13	38,580 00	9,997 13
SHARES 3,200 00	SOLD 06 29-01 ACQUIRED 05-17-01	62,178 73	50,076 16	12,102 57
VERITY INC COM SHARES; 800 00	SOLD 07-02-01 ACQUIRED 05-17-01	15,823 47	12,519.04	3,304 43
PERFORMANCE FOOD GROUP CO COM SHARES; 1,900 00	SOLD 07-06-01 ACQUIRED 05-11-01	54,877 77	49,705.14	5,172 63
SWIFT TRANSN INC COM SHARES; 3,200.00	SOLD 07-06-01 ACQUIRED 05-11-01	59,968 88	56,936 64	3,032 24
TOMMY HILFGER COM STK USDD 01				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 4,100 00	07-06-01 ACQUIRED 05-11-01	51,751 34	52,946 58	1,195.24-
TOMMY HILFINGER COM STK USD0 01				
SHARES: 5,500 00	07-09-01 ACQUIRED 05-11-01	70,432 30	71,025 90	593.60-
SHARES: 2,000 00	07-09-01 ACQUIRED 05-15-01	25,611 74	26,280 00	668 26-
CORPORATE EXECUTIVE BRD CO COMMON STOCK				
SHARES: 1,000 00	07-10-01 ACQUIRED 05-11-01	38,328 72	34,590.00	3,738 72
COST PLUS INC CALIF COM				
SHARES: 1,000.00	07-10-01 ACQUIRED 05-11-01	27,109.09	25,672 00	1,437 09
GUITAR CTR INC COM				
SHARES: 2,000 00	07-10-01 ACQUIRED 05-11-01	33,102 89	36,830 40	3,727 51-
SWIFT TRANSN INC COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
GREY WOLF INC COM				
SHARES: 2,600.00	SOLD 07-10-01 ACQUIRED 05-11-01	50,934.12	46,261.02	4,673.10
GUITAR CTR INC COM				
SHARES: 20,100.00	SOLD 07-11-01 ACQUIRED 05-11-01	57,039.89	125,600.88	68,560.99-
SHARES: 4,000.00	SOLD 07-11-01 ACQUIRED 05-14-01	11,351.22	29,400.00	13,048.78-
SHARES: 15,000.00	SOLD 07-11-01 ACQUIRED 05-15-01	42,567.08	95,475.00	52,907.92-
SHARES: 9,700.00	SOLD 07-11-01 ACQUIRED 05-16-01	27,526.71	63,341.00	35,814.29-
SHARES: 10,000.00	SOLD 07-11-01 ACQUIRED 05-16-01	28,378.05	69,873.00	36,494.95-
SHARES: 5,000.00	SOLD 07-11-01 ACQUIRED 06-07-01	14,189.03	29,610.00	15,420.97-
SHARES: 2,400.00	SOLD 07-11-01 ACQUIRED 06-25-01	6,810.73	11,012.40	4,201.67-
SHARES: 1,600.00	SOLD 07-11-01 ACQUIRED 06-26-01	4,540.49	7,616.00	3,075.51-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 2,500 00	SOLD 07-11-01 ACQUIRED 05-11-01	38,019.73	46,038 00	8,018.27-
TOMMY HILFGER COM STK USD0 01				
SHARES: 500 00	SOLD 07-11-01 ACQUIRED 05-15-01	6,440.74	6,570 00	129.26-
SHARES: 2,500.00	SOLD 07-11-01 ACQUIRED 05-15-01	32,203.67	32,875 00	671 33-
SHARES: 7,000 00	SOLD 07-11-01 ACQUIRED 05-16-01	90,170 29	92,470 00	2,299 71-
SHARES: 7,100 00	SOLD 07-11-01 ACQUIRED 05-16-01	91,458.44	93,788.16	2,329.72-
CYMER INC COM				
SHARES: 100.00	SOLD 07-13-01 ACQUIRED 05-11-01	2,441 30	3,161.00	719 70-
SHARES: 3,000.00	SOLD 07-13-01 ACQUIRED 05-11-01	73,238.95	94,922.40	21,683.45-
CYMER INC COM				
SHARES: 800.00	SOLD 07-16-01 ACQUIRED 05-11-01	18,079 40	25,312 64	7,233.24-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 07-16-01 ACQUIRED 05-14-01	45,198 48	61,964 80	16,765 52-
SHARES:	SOLD 07-16-01 ACQUIRED 05-15-01	18,079 40	24,591 36	6,511 96-
CYMER INC COM				
SHARES	SOLD 07-17-01 ACQUIRED 05-15-01	127,698 40	178,287 36	50,588 96-
SHARES:	SOLD 07 17-01 ACQUIRED 07-03-01	33,025 45	39,480 95	6,455 50-
SHARES:	SOLD 07-17-01 ACQUIRED 07-09-01	17,613 57	19,328 00	1,714 43-
SHARES:	SOLD 07-17-01 ACQUIRED 07-12-01	39,630 54	46,511 10	6,880 56-
STERLING BANCSHARES INC COM				
SHARES:	SOLD 07-18-01 ACQUIRED 05-11-01	30,873 05	28,985 60	1,887 45
#REORG URGOR INC STK MERGER TO DIANON SYSTEMS 2279007 EFF 11/9/01				
SHARES:	SOLD 07-19-01 ACQUIRED 05-11-01	25,895 13	18,600 00	7,295 13
INFORMATICA CORP COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, 1,800 00	07-20-01 SOLD 05-23-01 ACQUIRED	14,417.16	40,516 20	26,099 04-
SHARES, 2,000 00	07-20-01 SOLD 05-23-01 ACQUIRED	16,019 06	46,088 00	30,068.94-
SHARES, 3,000 00	07-20-01 SOLD 05-24-01 ACQUIRED	24,028 60	65,105 10	41,076 50-
SHARES, 1,900 00	07-20-01 SOLD 05-25-01 ACQUIRED	15,218 11	40,878 50	25,660 39-
SHARES, 3,500 00	07-20-01 SOLD 05-29-01 ACQUIRED	28,033 37	72,732 10	44,698 73-
SHARES, 5,100 00	07-20-01 SOLD 05-30-01 ACQUIRED	40,848 62	99,895 23	59,046 61-
SHARES, 1,000 00	07-20-01 SOLD 05-31-01 ACQUIRED	8,009 53	19,030 00	11,020 47-
SHARES, 900.00	07-20-01 SOLD 06-01-01 ACQUIRED	7,208 58	18,099 00	10,890 42-
SHARES, 2,800 00	07-20-01 SOLD 06-05-01 ACQUIRED	22,426 69	62,360 76	39,934 07-
SHARES, 3,800.00	07-20-01 SOLD 06-06-01 ACQUIRED	30,436 23	84,132 00	53,695.77-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, 3,800 00	SOLD 07-20-01 ACQUIRED 06-13-01	30,436 22	66,671 00	36,234 78-
SHARES, 1,800 00	SOLD 07-20-01 ACQUIRED 06-18-01	14,417.16	27,225 00	12,807 84-
SHARES, 2,800 00	SOLD 07-20-01 ACQUIRED 07-12-01	22,426 69	43,773.24	21,346 55-
SHARES, 4,300 00	SOLD 07-20-01 ACQUIRED 07-18-01	34,441.00	58,680.81	24,239 81-
INFORMATICA CORP COM				
SHARES, 200 00	SOLD 07-20-01 ACQUIRED 05-23-01	1,675.56	4,501 80	2,826.24-
#REORG URCOR INC STK MERGER TO DIANON SYSTEMS 2279007 EFF 11/9/01				
SHARES, 3,600.00	SOLD 07-20-01 ACQUIRED 05-11-01	61,516.54	44,640 00	16,876 54
SHARES, 200.00	SOLD 07-20-01 ACQUIRED 05-14-01	3,417.59	2,820 00	597 59
BARNES & NOBLE INC COM				
SHARES, 3,000 00	SOLD 07-23-01 ACQUIRED 05-11-01	113,754.40	98,662.20	15,092 20
CHRISTOPHER & BANKS CORP COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 900 00	SOLD 07-23-01 ACQUIRED 05-15-01	28,528 45	37,320.75	8,792 30-
SHARES: 600 00	SOLD 07-23-01 ACQUIRED 05-16-01	19,018.96	29,749 76	5,730 80-
CITYC CORP COM				
SHARES: 2,500.00	SOLD 07-23-01 ACQUIRED 05-14-01	59,957 85	51,790 94	8,166 91
SHARES: 1,700 00	SOLD 07-23-01 ACQUIRED 05-15-01	44,316 67	37,910.00	6,406 67
FIRST HORIZON PHARMACEUTICAL CORP COM				
SHARES: 900 00	SOLD 07-23-01 ACQUIRED 05-11-01	28,835 03	21,737 70	7,097 33
PERFORMANCE FOOD GROUP CO COM				
SHARES: 2,400 00	SOLD 07-23-01 ACQUIRED 05-11-01	73,055 24	62,785 44	10,269 80
PHARMACEUTICAL PROD DEV INC COMMON STOCK				
SHARES: 1,800 00	SOLD 07-23-01 ACQUIRED 05-11-01	66,507 78	56,184 75	10,323.03

*REGORG PUBLIC SERVICE CO M M NAME CHANGE
 TO PNM RES 2693878 EFF 12/31/01

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
STERLING BANCSHARES INC COM	SOLD 07-23-01 ACQUIRED 05-11-01	61,590 68	82,523.32	20,932 64-
SHARES:				
2,200 00				
2,300 00				
SHARES:				
2,300 00				
SWIFT TRANSN INC COM	SOLD 07-23-01 ACQUIRED 05-11-01	46,775.84	41,666.80	5,109 04
SHARES:				
900 00				
900 00				
SHARES:				
18,512 38				
16,013 43				
2,498 95				
#REORG UROCOR INC STK MERGER TO DIANON SYSTEMS 2279007 EFF 11/9/01	SOLD 07-23-01 ACQUIRED 05-14-01	13,592.95	11,280 00	2,312.95
SHARES:				
800 00				
800 00				
SHARES:				
700 00				
700 00				
SHARES:				
11,893 84				
9,858 99				
2,054 85				
EPIC SYS INC COM	SOLD 07-24-01 ACQUIRED 05-11-01	34,438 85	58,590.00	24,151 15-
SHARES:				
2,100.00				
2,100.00				
SHARES:				
1,000.00				
1,000.00				
SHARES:				
16,399.45				
29,610 00				
13,210.55-				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; 1,000.00	SOLD 07-24-01 ACQUIRED 05-15-01	16,399 46	30,938 00	14,538.54-
SHARES; 1,300 00	SOLD 07-24-01 ACQUIRED 05-16-01	21,319 29	39,715 00	18,395 71-
SHARES; 1,000 00	SOLD 07-24-01 ACQUIRED 05-16-01	16,399 45	30,685.00	14,285 55-
SHARES; 2,800 00	SOLD 07-24-01 ACQUIRED 06-28-01	45,918.47	67,897 20	21,978 73-
SHARES; 2,900 00	SOLD 07-24-01 ACQUIRED 07-02-01	47,558.41	71,227.77	23,669.36-
SHARES; 1,900 00	SOLD 07-24-01 ACQUIRED 07-06-01	31,158 96	43,443 12	12,284 16-
SHARES; 1,800.00	SOLD 07-24-01 ACQUIRED 07-09-01	29,519 02	40,996 98	11,477 96-
SHARES; 1,800.00	SOLD 07-24-01 ACQUIRED 05-11-01	49,102.36	67,519 08	18,416 72-

#REORG PUBLIC SERVICE CO N M NAME CHANGE
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BIOSITE INC COM

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, 400 00	SOLD 07-25-01 ACQUIRED 06-18-01	14,076 21	16,580 00	2,503 79-
SHARES, 1,400 00	SOLD 07-25-01 ACQUIRED 06-27-01	49,266 73	53,998 00	4,731 27-
SHARES, 1,000 00	SOLD 07-25-01 ACQUIRED 07-02-01	35,190 53	43,950 00	8,759 47-
COST PLUS INC CALIF COM				
SHARES, 1,000.00	SOLD 07-25-01 ACQUIRED 05-11-01	27,302.79	25,672 00	1,630 79
SHARES, 4,500 00	SOLD 07-25-01 ACQUIRED 05-15-01	122,862.55	119,970 00	2,892.55
#REORG PUBLIC SERVICE CO N M NAME CHANGE TO PNM RES 2693878 EFF 12/31/01				
SHARES, 2,600 00	SOLD 07-25-01 ACQUIRED 05-11-01	76,645.44	97,527.56	20,882.12-
SHARES, 1,200 00	SOLD 07-25-01 ACQUIRED 05-15-01	35,374 82	44,994 36	9,619 54-
#REORG UROCOR INC STK MERGER TO DIANON SYSTEMS 2279007 EFF 11/9/01				

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, 1,600 00	07-25-01 SOLD 05-15-01 ACQUIRED	26,779.11	22,489.12	4,289 99
SHARES, 2,000 00	07-25-01 SOLD 05-18-01 ACQUIRED	33,473.88	31,197.00	2,276 88
SHARES, 2,200 00	07-25-01 SOLD 05-24-01 ACQUIRED	36,821 27	34,820.06	2,001 21
BIOSITE INC COM				
SHARES, 1,000 00	07-26-01 SOLD 07-09-01 ACQUIRED	32,315 82	41,690 00	9,374.18-
SHARES, 3,700 00	07-26-01 SOLD 07-10-01 ACQUIRED	119,568.54	153,836 75	34,268 21-
SHARES, 1,400 00	07-26-01 SOLD 07-11-01 ACQUIRED	45,242 15	55,804 00	10,561 85-
VAIL RESORTS INC COM				
SHARES, 1,400 00	08-01-01 SOLD 05-16-01 ACQUIRED	27,229.09	30,086 00	2,856 91-
HNC SOFTWARE INC COM				
SHARES, 2,800.00	08-02-01 SOLD 05-22-01 ACQUIRED	79,918.57	90,131.16	10,212.59-
HNC SOFTWARE INC COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, SOLD 08-03-01	08-03-01	5,681.81	6,437.94	756.13-
SHARES, ACQUIRED 05-22-01	05-22-01			
SHARES, SOLD 08-03-01	08-03-01	14,204.52	15,485.00	1,280.48-
SHARES, ACQUIRED 05-23-01	05-23-01			
TARO PHARMACEUTICAL INDUSTRIES ORD LLS1				
SHARES, SOLD 08-03-01	08-03-01	110,124.25	78,305.08	31,819.17
SHARES, ACQUIRED 05-11-01	05-11-01			
SHARES, SOLD 08-03-01	08-03-01	19,665.04	13,975.00	5,690.04
SHARES, ACQUIRED 05-15-01	05-15-01			
ATRIX LABS INC COM				
SHARES, SOLD 08-06-01	08-06-01	22,031.26	19,242.00	2,789.26
SHARES, ACQUIRED 05-25-01	05-25-01			
SHARES, SOLD 08-06-01	08-06-01	2,447.92	2,185.83	262.09
SHARES, ACQUIRED 05-29-01	05-29-01			
CORPORATE EXECUTIVE BRD CO COMMON STOCK				
SHARES, SOLD 08-06-01	08-06-01	8,467.71	6,918.00	1,549.71
SHARES, ACQUIRED 05-11-01	05-11-01			
DOLE FOOD DELAWARE				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
NETIQ CORP COM	08-06-01 06-20-01	19,898.33	15,851.97	4,046.36
SHARES:	SOLD			
900 00				
ACQUIRED				
08-06-01				
06-20-01				
PERFORMANCE FOOD GROUP CO COM	08-06-01 05-11-01	30,022.99	29,218.16	5,804.83
SHARES:	SOLD			
800.00				
ACQUIRED				
08-06-01				
05-11-01				
SCIOS INC COM	08-06-01 05-11-01	60,432.98	47,089.08	13,343.90
SHARES:	SOLD			
1,800 00				
ACQUIRED				
08-06-01				
05-11-01				
ADR SMARTFORCE PUB LTD CO SPONSORED	08-06-01 06-05-01	35,918.80	41,780.64	5,861.84-
SHARES:	SOLD			
1,600 00				
ACQUIRED				
08-06-01				
06-05-01				
SPINNAKER EXPL CO COM	08-06-01 07-12-01	14,919.50	13,420.00	1,499.50
SHARES	SOLD			
400.00				
ACQUIRED				
08-06-01				
07-12-01				
ALBANY MOLECULAR RESH INC COM	08-06-01 05-11-01	86,176.62	89,269.56	3,087.94-
SHARES:	SOLD			
2,200.00				
ACQUIRED				
08-06-01				
05-11-01				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
08-08-01 SOLD	159,870.75	191,497.60	31,626.85-	SHARES: 5,600 00 DOLE FOOD DELAWARE ACQUIRED 05-11-01
08-08-01 SOLD	42,873 02	33,465 27	9,407 75	SHARES: 1,900 00 ALBANY MOLECULAR RESH INC COM ACQUIRED 06-20-01
08-08-01 SOLD	20,308.27	16,968 60	3,339 67	SHARES: 900.00 ALBANY MOLECULAR RESH INC COM ACQUIRED 06-22-01
08-09-01 SOLD	52,507.98	64,972.40	12,464 42-	SHARES: 1,900 00 ALBANY MOLECULAR RESH INC COM ACQUIRED 05-11-01
08-09-01 SOLD	22,108.62	23,858 56	1,749 94-	SHARES: 800.00 ALBANY MOLECULAR RESH INC COM ACQUIRED 05-16-01
08-10-01 SOLD	46,048 06	50,699 44	4,651 38-	SHARES: 1,700 00 ADVANCEPCS CL A COM ACQUIRED 05-16-01
08-10-01 SOLD	16,252 26	18,049 20	1,796 94-	SHARES: 600 00 ADVANCEPCS CL A COM ACQUIRED 05-16-01

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ALBANY MOLECULAR RESH INC COM				
SHARES	08-13-01 SOLD	51,203.86	57,155.80	5,951.94-
SHARES	08-13-01 SOLD	88,933.93	102,740.88	13,807.85-
SHARES	08-13-01 SOLD	88,933.02	102,378.87	13,445.85-
VAIL RESORTS INC COM				
SHARES	08-13-01 SOLD	21,411.55	23,639.00	2,227.45-
SHARES	08-13-01 SOLD	38,930.10	43,150.00	4,219.90-
SHARES	08-13-01 SOLD	11,679.03	13,042.50	1,363.47-
EVERGREEN RES INC COM NO PAR				
SHARES	08-15-01 SOLD	33,486.88	38,856.00	5,369.12-
SHARES	05-18-01 ACQUIRED			

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,300 00	08-15-01 SOLD 05-21-01 ACQUIRED	54,416 18	63,895.00	9,478 82-
SPINNAKER EXPL CO COM				
SHARES: 1,800.00	08-15-01 SOLD 05-11-01 ACQUIRED	76,767 44	73,034 64	3,732 80
WESTERN GAS RES INC COM				
SHARES: 1,200.00	08-15-01 SOLD 05-15-01 ACQUIRED	51,178.29	50,422 56	755 73
ADVANCEPCS CL A COM				
SHARES: 1,900 00	08-15-01 SOLD 05-11-01 ACQUIRED	62,515.51	76,038.38	13,522.87-
KEY ENERGY SVCS INC				
SHARES: 1,400 00	08-16-01 SOLD 05-11-01 ACQUIRED	97,241 76	85,312 08	11,929 68
APRIA HEALTHCARE GROUP INC COM				
SHARES: 800.00	08-16-01 SOLD 05-18-01 ACQUIRED	7,215 76	11,352.00	4,136 24-
SHARES: 1,400 00	08-16-01 SOLD 05-21-01 ACQUIRED	12,627 57	20,986 84	8,359 27-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CULLEN / FROST BANKERS INC COM	08-17-01 05-11-01	107,554 58	110,697 95	3,143 37-
SHARES:	SOLD			
4,100 00				
ACQUIRED				
FIRST MIDWEST BANCORP INC DEL COM	08-17-01 05-23-01	95,802 30	83,002.75	12,799.55
SHARES:	SOLD			
2,500.00				
ACQUIRED				
HCC INS HLDGS INC COM	08-17-01 05-11-01	13,611.54	11,400 00	2,211 54
SHARES:	SOLD			
400.00				
ACQUIRED				
KEY ENERGY SVCS INC	08-17-01 05-11-01	95,091 83	95,553.66	461 83-
SHARES:	SOLD			
3,800.00				
ACQUIRED				
STERLING BANCSHARES INC COM	08-17-01 05-21-01	17,242 30	28,482 14	11,239 84-
SHARES:	SOLD			
1,900 00				
ACQUIRED				
VAIL RESORTS INC COM	08-17-01 05-14-01	18,279 39	14,828 80	3,450 59
SHARES:	SOLD			
800.00				
ACQUIRED				
08-17-01 05-11-01		2,284 92	1,811 60	473 32
SHARES:	SOLD			
100 00				
ACQUIRED				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
08-17-01 SOLD	26,599 11	30,452 50	3,853 39-	SHARES
05-16-01 ACQUIRED				
08-17-01 SOLD	37,998.74	45,000 00	5,001.26-	SHARES
05-17-01 ACQUIRED				
08-17-01 SOLD	37,998.73	43,240 00	5,241 27-	SHARES
05-17-01 ACQUIRED				
08-17-01 SOLD	37,998 73	43,090 00	5,091 27-	SHARES
05-17-01 ACQUIRED				
08-17-01 SOLD	37,998 73	43,400 00	5,401 27-	SHARES
05-17-01 ACQUIRED				
08-17-01 SOLD	37,998 73	43,500 00	5,501.27-	SHARES
05-17-01 ACQUIRED				
08-17-01 SOLD	28,499.05	31,882 95	3,383 90-	SHARES
05-23-01 ACQUIRED				
08-17-01 SOLD	37,998 73	42,150 00	4,151 27-	SHARES
05-30-01 ACQUIRED				
08-17-01 SOLD	56,998.11	61,490 10	4,491.99-	SHARES
07-10-01 ACQUIRED				

BARNES & NOBLE INC COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; 3,200.00	08-22-01 SOLD 05-11-01 ACQUIRED	129,903.18	105,239.68	24,663.50
CYTIC CORP COM				
SHARES; 900.00	08-22-01 SOLD 05-15-01 ACQUIRED	22,618.04	20,070.00	2,548.04
FIRST HORIZON PHARMACEUTICAL CORP COM				
SHARES; 900.00	08-22-01 SOLD 05-11-01 ACQUIRED	31,201.95	21,737.70	9,464.25
FIRST MIDWEST BANCORP INC DEL COM				
SHARES; 300.00	08-22-01 SOLD 05-11-01 ACQUIRED	10,397.65	8,550.00	1,847.65
ILEX ONCOLOGY INC COM				
SHARES; 1,900.00	08-22-01 SOLD 05-15-01 ACQUIRED	50,262.82	36,822.19	13,440.63
PERFORMANCE FOOD GROUP CO COM				
SHARES; 900.00	08-22-01 SOLD 05-11-01 ACQUIRED	30,769.97	23,544.54	7,225.43
ADVANCEPCS CL A COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, CORPORATE EXECUTIVE BRD CO COMMON STOCK				
SHARES, 1,400 00	SOLD 08-23-01	99,388 42	85,312 08	14,076 34
SHARES, 1,800 00	SOLD 08-23-01	127,785 12	108,648 00	19,137 12
ACQUIRED 05-14-01				
SHARES, 300 00	SOLD 08-23-01	10,667 64	10,377 00	290 64
ACQUIRED 05-11-01				
SHARES, 1,100 00	SOLD 08-23-01	39,114 70	37,376 24	1,738 46
ACQUIRED 05-14-01				
EVERGREEN RES INC COM NO PAR				
SHARES, 700 00	SOLD 08-23-01	27,967 36	34,405 00	6,437 64
ACQUIRED 05-21-01				
SHARES, 1,000 00	SOLD 08-23-01	39,953 36	48,400 00	8,446 64
ACQUIRED 05-22-01				
SHARES, 1,000 00	SOLD 08-23-01	39,953 37	47,720 00	7,766 63
ACQUIRED 05-23-01				
SHARES, 100 00	SOLD 08-23-01	3,995 34	4,799 00	803 66
ACQUIRED 05-23-01				
PRAECIS PHARMACEUTICALS INC COM STK				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; CULLEN / FROST BANKERS INC COM	08-24-01 ACQUIRED	4,684 84	11,871 20	7,186 36-
SHARES; CULLEN / FROST BANKERS INC COM	08-24-01 SOLD	3,747 87	9,240 00	5,492 13-
SHARES; CULLEN / FROST BANKERS INC COM	08-27-01 SOLD	32,947.90	29,880 99	3,066.91
SHARES; CULLEN / FROST BANKERS INC COM	05-23-01 ACQUIRED	22,121 26	19,920.66	2,200 60
SHARES; CULLEN / FROST BANKERS INC COM	08-28-01 SOLD	11,060 63	9,848 64	1,211 99
SHARES; CULLEN / FROST BANKERS INC COM	05-24-01 ACQUIRED	113,492 33	96,080 58	17,411 75
SHARES; TITAN CORP COM	08-28-01 SOLD	36,198 73	39,788.85	3,590 12-
SHARES; TWEETER HOME ENTMT GROUP INC COM	08-28-01 SOLD			
SHARES; TWEETER HOME ENTMT GROUP INC COM	05-11-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; 100.00	08-28-01 SOLD 08-28-01 ACQUIRED	2,599.91	2,856.50	256 39-
SHARES; 1,700.00	08-28-01 SOLD 05-25-01 ACQUIRED	44,198.53	49,980.00	5,781 47-
CULLEN / FROST BANKERS INC COM SHARES; 2,800 00	08-29-01 SOLD 05-24-01 ACQUIRED	100,855.43	91,920 64	8,934 79
KEY ENERGY SVCS INC SHARES; 800.00	08-29-01 SOLD 05-21-01 ACQUIRED	7,463.75	11,992 48	4,528 73-
ACTIVISION INC NEW COM NEW SHARES; 1,900.00	08-30-01 SOLD 05-11-01 ACQUIRED	71,252.37	53,861 01	17,391 36
APRIA HEALTHCARE GROUP INC COM SHARES; 1,200.00	08-30-01 SOLD 05-11-01 ACQUIRED	32,410.91	32,399 40	11 51
CULLEN / FROST BANKERS INC COM SHARES; 100.00	08-30-01 SOLD 05-24-01 ACQUIRED	3,597.34	3,282 88	314 46

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, EVERGREEN RES INC COM NO PAR	08-30-01 SOLD 05-29-01 ACQUIRED	57,557 44	52,381 33	5,176.11
SHARES, ILEX ONCOLOGY INC COM	08-30-01 SOLD 05-23-01 ACQUIRED	33,192 69	43,191 00	9,998 31-
SHARES, KEY ENERGY SVCS INC	08-30-01 SOLD 05-15-01 ACQUIRED	26,828.10	17,442 09	9,386.01
SHARES, MILACRON INC COM STK	08-30-01 SOLD 05-21-01 ACQUIRED	4,564 84	7,495.30	2,930 46-
SHARES, PEDIAIRIX MED GROUP COM	08-30-01 SOLD 05-11-01 ACQUIRED	17,709 40	18,000 00	290.60-
SHARES, RESEARCH IN MOTION LTD COM COM	08-30-01 SOLD 08-09-01 ACQUIRED	15,119 49	14,244.00	875.49
SHARES, 2,900.00	08-30-01 SOLD 05-25-01 ACQUIRED	104,322.86	95,729.00	8,593 86

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 3,700 00	SOLD 08-30-01 ACQUIRED 05-11-01	59,882 87	106,884.86	47,001 99-
TARO PHARMACEUTICAL INDUSTRIES ORD ILS1				
SHARES: 1,900 00	SOLD 08-30-01 ACQUIRED 05-15-01	80,775.80	53,105.00	27,670.80
PRAECIS PHARMACEUTICALS INC COM STK				
SHARES: 2,600 00	SOLD 09-17-01 ACQUIRED 05-15-01	18,218 88	60,060.00	41,841 12-
SHARES: 400 00	SOLD 09-17-01 ACQUIRED 05-15-01	2,802 91	9,693 20	6,890.29-
TITAN CORP COM				
SHARES: 2,800 00	SOLD 09-17-01 ACQUIRED 05-11-01	54,458 18	58,636 20	4,178 02-
EVERGREEN RES INC COM NO PAR				
SHARES: 800 00	SOLD 09-18-01 ACQUIRED 05-23-01	30,878.97	38,392.00	7,513 03-
PRAECIS PHARMACEUTICALS INC COM STK				
SHARES: 3,600 00	SOLD 09-18-01 ACQUIRED 05-15-01	18,935 37	87,238 80	68,303 43-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: WESTERN GAS RES INC COM	09-18-01 SOLD 05-15-01 ACQUIRED	15,253.49	68,735.80	53,482.31-
SHARES: CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038	09-18-01 SOLD 05-11-01 ACQUIRED	79,371.95	108,054.54	28,682.59-
SHARES: PRAECIS PHARMACEUTICALS INC COM STK	09-19-01 SOLD 05-11-01 ACQUIRED	42,445.72	127,103.14	84,657.42-
SHARES: PRAECIS PHARMACEUTICALS INC COM STK	09-19-01 SOLD 05-14-01 ACQUIRED	17,207.73	52,035.00	34,827.27-
SHARES: PRAECIS PHARMACEUTICALS INC COM STK	09-19-01 SOLD 05-15-01 ACQUIRED	19,502.09	60,884.65	41,382.56-
SHARES: PRAECIS PHARMACEUTICALS INC COM STK	09-19-01 SOLD 05-15-01 ACQUIRED	364.99	2,370.20	2,005.21-
SHARES: PRAECIS PHARMACEUTICALS INC COM STK	09-19-01 SOLD 05-16-01 ACQUIRED	19,709.34	136,453.14	116,743.80-
SHARES: PRAECIS PHARMACEUTICALS INC COM STK	09-19-01 SOLD 05-16-01 ACQUIRED	19,709.34	137,160.00	117,450.66-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,800.00	SOLD 09-19-01 ACQUIRED 06-04-01	6,569 78	46,530 00	39,960.22-
SHARES: 2,800 00	SOLD 09-19-01 ACQUIRED 06-12-01	10,219 66	41,463.24	31,243 58-
SHARES: 3,200 00	SOLD 09-19-01 ACQUIRED 06-19-01	11,679.61	44,691.20	33,011.59-
SHARES: 2,800 00	SOLD 09-19-01 ACQUIRED 06-21-01	10,219 66	40,590 76	30,371.10-
SHARES: 4,000 00	SOLD 09-19-01 ACQUIRED 06-28-01	14,599 51	59,703 20	45,103.69-
SHARES: 2,800 00	SOLD 09-19-01 ACQUIRED 08-07-01	10,219 66	27,878 76	17,659.10-
SHARES: 100.00	SOLD 09-19-01 ACQUIRED 08-09-01	364 99	910 19	545.20-
CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038				
SHARES: 300 00	SOLD 09-20-01 ACQUIRED 05-15-01	3,338.14	10,744 35	7,406.21-
SHARES: 1,600 00	SOLD 09-20-01 ACQUIRED 05-16-01	17,803 40	57,192 00	39,388 60-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	09-20-01 SOLD	18,916 12	60,180 00	41,263 88-
SHARES:	09-20-01 SOLD	2,225 43	6,561 08	4,335.65-
PRAECIS PHARMACEUTICALS INC COM STK	05-23-01 ACQUIRED			
SHARES:	09-20-01 SOLD	2,500 00		
09-20-01 SOLD	08-09-01 ACQUIRED	9,454 93	22,754 75	13,299.82-
CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038				
SHARES:	09-21-01 SOLD	12,220 26	36,085 94	23,865 68-
SHARES:	05-23-01 ACQUIRED			
SHARES:	09-21-01 SOLD	1,500 00		
09-21-01 SOLD	05-30-01 ACQUIRED	16,664 00	40,939 95	24,275 95-
SHARES:	09-21-01 SOLD	2,221 86	5,450 00	3,228 14-
SHARES:	05-31-01 ACQUIRED			
SHARES:	09-21-01 SOLD	9,998.40	20,250 00	10,251 60-
09-21-01 SOLD	06-28-01 ACQUIRED			
SHARES:	09-21-01 SOLD	29,995 19	55,891 89	25,896.70-
09-21-01 SOLD	08-03-01 ACQUIRED			

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LUMINA FOUNDATION WESTWOOD MANAGEMENT

02064 ACCOUNT NO. 26-09297
 SSB70 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ENGINEERED SUPPORT SYS INC COM				
SHARES:	SOLD 09-25-01	29,010 00	19,510 00	9,500.00
	ACQUIRED 06-04-01			
SHARES:	SOLD 09-25-01	91,237.99	73,739 00	17,498 99
	ACQUIRED 06-05-01			
ADVANCEPCS CL A COM				
SHARES:	SOLD 09-26-01	13,405 55	12,072 00	1,333.55
	ACQUIRED 05-14-01			
SHARES:	SOLD 09-26-01	20,108.33	17,728 59	2,379 74
	ACQUIRED 05-15-01			
APRIA HEALTHCARE GROUP INC COM				
SHARES:	SOLD 09-26-01	29,222.02	32,399.40	3,177 38-
	ACQUIRED 05-11-01			
ATRIX LABS INC COM				
SHARES:	SOLD 09-26-01	45,213 59	45,902 43	688 84-
	ACQUIRED 05-29-01			
CLECO CORP NEW COM				

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02069 ACCOUNT NO 26-09297 * LUMINA FOUNDATION WESTWOOD MANAGEMENT
 SS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CHARLES RIV LABORATORIES INTL INC COM ISIN	SOLD 09-26-01 ACQUIRED 05-11-01	59,233.02	69,001.50	9,768.48-
CHRISTOPHER & BANKS CORP COM	SOLD 09-26-01 ACQUIRED 07-20-01	66,757.77	58,992.60	7,765.17
COLDWATER CREEK INC COM	SOLD 09-26-01 ACQUIRED 05-16-01	53,215.13	78,379.29	25,159.11-
CYTAC CORP COM	SOLD 09-26-01 ACQUIRED 05-11-01	19,099.36	21,444.00	2,344.64-
ILEX ONCOLOGY INC COM	SOLD 09-26-01 ACQUIRED 05-15-01	99,660.99	93,660.00	6,000.99

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 9,100 00	09-26-01 ACQUIRED 05-15-01	92,552.77	79,458 41	13,094 36
PEROT SYS CORP COT-CL A COM STK				
SHARES: 900 00	09-26-01 ACQUIRED 05-17-01	20,316.46	18,083 52	2,232 94
SHARES: 9,200.00	09-26-01 ACQUIRED 07-27-01	60,989 10	71,357 58	10,368 48-
RESEARCH IN MOTION LTD COM COM				
SHARES: 900.00	09-26-01 ACQUIRED 05-11-01	6,216 31	11,555 12	5,338 81-
SHARES: 2,600.00	09-26-01 ACQUIRED 05-15-01	40,406.03	75,569 00	35,162.97-
TITAN CORP COM				
SHARES: 9,000 00	09-26-01 ACQUIRED 05-11-01	74,677 51	83,766 00	9,088.49-
ATRIX LABS INC COM				
SHARES: 900.00	09-27-01 ACQUIRED 05-29-01	8,579 71	8,743 32	163 61-
CHRISTOPHER & BANKS CORP COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; 1,100 00	SOLD 09-27-01 ACQUIRED 05-16-01	30,731 32	44,923.56	14,192 24-
CYTYC CORP COM				
SHARES; 700 00	SOLD 09-27-01 ACQUIRED 05-15-01	16,835 14	15,610.00	1,225 14
SHARES; 1,000.00	SOLD 09-27-01 ACQUIRED 05-15-01	24,050 19	22,293 30	1,756 89
FIRST HORIZON PHARMACEUTICAL CORP COM				
SHARES; 750 00	SOLD 09-27-01 ACQUIRED 05-11-01	18,360 14	12,076.50	6,283 64
SHARES; 2,250.00	SOLD 09-27-01 ACQUIRED 05-16-01	55,080 41	36,145.05	18,935 36
GRANITE CONSTRUCTION INC., COMMON STOCK				
SHARES; 2,300.00	SOLD 09-27-01 ACQUIRED 05-11-01	56,444.71	65,954.34	9,509 63-
HCC INS HLDGS INC COM				
SHARES. 2,600 00	SOLD 09-27-01 ACQUIRED 05-11-01	65,469 71	65,378.82	90.89
TITAN CORP COM				

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02064 ACCOUNT NO 26-09297 * LUMINA FOUNDATION WESTWOOD MANAGEMENT
 SS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ADVANCEPCS CL A COM SHARES, 700 00	SOLD 09-27-01 ACQUIRED 05-11-01	12,620 57	14,659.05	2,038 48-
APRIA HEALTHCARE GROUP INC COM SHARES, 1,200 00	SOLD 09-28-01 ACQUIRED 05-15-01	87,117.09	70,914 36	16,202.73
CHARLES RIV LABORATORIES INTL INC COM SHARES, 1,400.00	SOLD 09-28-01 ACQUIRED 05-11-01	36,367 28	37,799 30	1,432 02-
FIRST HORIZON PHARMACEUTICAL CORP COM SHARES 600 00	SOLD 09-28-01 ACQUIRED 07-20-01	21,041 29	17,697 78	3,343 51
STERLING BANCSHARES INC COM SHARES 2,000.00	SOLD 09-28-01 ACQUIRED 05-16-01	51,938.26	32,128.93	19,809.33
RESEARCH IN MOTION LTD COM COM SHARES, 1,500.00	SOLD 09-28-01 ACQUIRED 05-14-01	19,630.59	18,536 00	1,094.59

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,400 00	SOLD 10-01-01 ACQUIRED 05-15-01	19,922.03	40,691.00	20,768 97-
SHARES: 2,200 00	SOLD 10-01-01 ACQUIRED 05-16-01	31,306.06	68,359 94	37,053.88-
SHARES: 200.00	SOLD 10-01-01 ACQUIRED 05-16-01	2,846 00	6,668 72	3,822 72-
STERLING BANCSHARES INC COM				
SHARES: 300 00	SOLD 10-01-01 ACQUIRED 05-14-01	3,936 86	3,707 20	229 66
SHARES: 1,500 00	SOLD 10-01-01 ACQUIRED 05-14-01	19,684.29	18,217 00	1,467 29
SHARES: 1,200 00	SOLD 10-01-01 ACQUIRED 05-15-01	15,747 43	14,592 00	1,155 43
CITYC CORP COM				
SHARES: 2,700 00	SOLD 10-02-01 ACQUIRED 05-15-01	74,222 41	60,191 91	14,030 50
STERLING BANCSHARES INC COM				
SHARES: 1,700 00	SOLD 10-02-01 ACQUIRED 05-15-01	22,121.70	20,672.00	1,449.70
CEC ENMT INC COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 4,908 00	SOLD 10-03-01 ACQUIRED 05-11-01	168,649.44	248,092 88	79,443.44-
SHARES: 2,000.00	SOLD 10-03-01 ACQUIRED 05-14-01	68,836 50	100,820 00	31,983 50-
PERFORMANCE FOOD GROUP CO COM				
SHARES: 2,500.00	SOLD 10-03-01 ACQUIRED 05-11-01	65,382 07	65,401.50	19 43-
SHARES: 1,200 00	SOLD 10-03-01 ACQUIRED 05-14-01	31,383 39	31,245 60	137 79
STERLING BANCSHARES INC COM				
SHARES: 100 00	SOLD 10-03-01 ACQUIRED 05-15-01	1,305.48	1,216.00	89 48
SHARES: 3,000 00	SOLD 10-03-01 ACQUIRED 05-15-01	39,164 29	36,370 00	2,794 29
SHARES: 1,600.00	SOLD 10-03-01 ACQUIRED 05-16-01	20,887.62	19,466 67	1,420.95
APRIA HEALTHCARE GROUP INC COM				
SHARES: 1,500.00	SOLD 10-04-01 ACQUIRED 05-11-01	34,956 33	40,499.25	5,542 92-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CEC ENTMT INC COM	SOLD 10-04-01 ACQUIRED 05-15-01	51,269 29	60,206 08	8,936 79-
SHARES:	2,200 00			
SHARES:				
CEC ENTMT INC COM	SOLD 10-04-01 ACQUIRED 05-23-01	85,237 91	132,583 00	47,345 09-
SHARES:	2,500 00			
SHARES:				
MILACRON INC COM STK	SOLD 10-04-01 ACQUIRED 05-23-01	6,819 03	10,580 00	3,760 97-
SHARES:	200 00			
SHARES:				
PERFORMANCE FOOD GROUP CO COM	SOLD 10-04-01 ACQUIRED 05-15-01	2,372 88	3,544 40	1,171 52-
SHARES:	200 00			
SHARES:				
STERLING BANCSHARES INC COM	SOLD 10-04-01 ACQUIRED 05-14-01	45,974 96	46,868 40	893 44-
SHARES:	1,800 00			
SHARES:				
APRIA HEALTHCARE GROUP INC COM	SOLD 10-04-01 ACQUIRED 05-16-01	25,799 14	24,333 33	1,465 81
SHARES:	2,000 00			
SHARES:				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
10-05-01 SOLD	79,749 22	100,252 44	20,503.22-	SHARES·
10-05-01 SOLD	88,610 24	110,999 20	22,388 96-	SHARES·
10-05-01 SOLD	19,937.30	24,255.00	4,317.70-	SHARES·
10-05-01 SOLD	59,811 92	67,446 00	7,634 08-	SHARES·
CEC ENTMT INC COM				
10-05-01 SOLD	10,319 65	15,870.00	5,550.35-	SHARES·
10-05-01 SOLD	51,598 28	81,691.05	30,092.77-	SHARES·
ENGINEERED SUPPORT SYS INC COM				
10-05-01 SOLD	81,054.90	58,215.00	22,839.90	SHARES·
10-05-01 SOLD	81,054.89	50,761.05	30,293.84	SHARES·
MILACRON INC COM STK				

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 LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PERFORMANCE FOOD GROUP CO COM				
SHARES:	SOLD 10-05-01	44,985 00	46,980.00	1,995.00-
	ACQUIRED 05-15-01			
APRIA HEALTHCARE GROUP INC COM				
SHARES:	SOLD 10-08-01	62,583 23	76,625 92	14,042 69-
	ACQUIRED 05 15-01			
	SOLD 10-08-01	111,755.77	136,882.00	25,126 23-
	ACQUIRED 05-15-01			
MILACRON INC COM STK				
SHARES:	SOLD 10-08-01	6,705 35	8,354 37	1,649 02-
	ACQUIRED 05-16-01			
SHARES:	SOLD 10-08-01	11,128 73	17,722 00	6,593 27-
	ACQUIRED 05-15-01			
SHARES:	SOLD 10-08-01	22,257 45	36,270.00	14,012.55-
	ACQUIRED 05-16-01			
SHARES:	SOLD 10-08-01	22,257.46	36,200 00	13,942.54-
	ACQUIRED 05-16-01			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PERFORMANCE FOOD GROUP CO COM				
SHARES:	SOLD 10-08-01	1,112.87	1,845.13	730.26-
	ACQUIRED 05-17-01			
FIRST MIDWEST BANCORP INC DEL COM				
SHARES:	SOLD 10-08-01	34,791.50	36,540.00	1,748.50-
	ACQUIRED 05-15-01			
SHARES:	SOLD 10-08-01	1,600.00	1,600.00	
	ACQUIRED 05-17-01			
MILACRON INC COM STK				
SHARES:	SOLD 10-09-01	9,297.68	8,550.00	747.68
	ACQUIRED 05-11-01			
SHARES:	SOLD 10-09-01	61,984.53	56,880.00	5,104.53
	ACQUIRED 05-15-01			
SHARES:	SOLD 10-09-01	18,595.36	17,004.00	1,591.36
	ACQUIRED 05-15-01			
MILACRON INC COM STK				
SHARES:	SOLD 10-09-01	32,865.76	53,450.77	20,585.01-
	ACQUIRED 05-17-01			
SHARES:	SOLD 10-09-01	4,533.21	7,474.68	2,941.47-
	ACQUIRED 05-17-01			

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 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
10-10-01 ACQUIRED	31,583 23	48,585.42	17,002.19-	SHARES; SOLD 2,600 00 ACQUIRED 05-17-01
10-10-01 SOLD	14,576 87	22,419.96	7,843.09-	SHARES; SOLD 1,200 00 ACQUIRED 10-10-01
10-11-01 SOLD	65,572 97	47,376 98	18,195.99	SHARES; SOLD 1,400 00 ACQUIRED 06-15-01
10-11-01 SOLD	56,205.41	36,565.56	19,639.85	SHARES; SOLD 1,200 00 ACQUIRED 06-19-01
10-11-01 SOLD	22,125.06	33,629.94	11,506 88-	SHARES; SOLD 1,800.00 ACQUIRED 10-11-01
10-11-01 SOLD	1,229 06	1,878 70	649.64-	SHARES; SOLD 100 00 ACQUIRED 05-18-01
10-11-01 SOLD	10,828 02	10,950 00	121 98-	SHARES; SOLD 900 00 ACQUIRED 05-16-01
10-11-01 SOLD	4,812 45	4,866 67	54 22-	SHARES; SOLD 400 00 ACQUIRED 05-16-01
MILACRON INC COM STK				
STERLING BANCSHARES INC COM				
MILACRON INC COM STK				
ENGINEERED SUPPORT SYS INC COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
10-12-01 SOLD	92,184 92	142,781 20	50,596 28-	SHARES, 7,600 00
10-12-01 SOLD	9,703 68	13,776 00	4,072 32-	SHARES, 800,00
10-12-01 SOLD	19,407 35	28,624,00	9,216.65-	SHARES, 1,600,00
10-12-01 SOLD	26,685.11	27,318 28	633 17-	SHARES: 2,200,00
10-15-01 SOLD	67,109,15	74,119.20	7,010.05-	CHARLES RIV LABORATORIES INTL INC COM
10-15-01 SOLD	53,966 25	44,244 45	9,721 80	DOLE FOOD DELAWARE
10-15-01 SOLD	75,514 48	69,759.80	5,754.68	FIRST MIDWEST BANCORP INC DEL COM

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; SOLD 10-15-01	10-15-01	44,822 30	39,676.00	5,146 30
SHARES; ACQUIRED 05-15-01	05-15-01			
SHARES; SOLD 10-15-01	10-15-01	150,474 88	132,248.60	18,226 28
SHARES; ACQUIRED 05-18-01	05-18-01			
SPINNAKER EXPL CO COM				
SHARES; SOLD 10-15-01	10-15-01	78,942.36	79,835 72	893 36-
SHARES; ACQUIRED 05-15-01	05-15-01			
ADVANCEPCS CL A COM				
SHARES; SOLD 10-16-01	10-16-01	114,568.73	88,642 95	25,925 78
SHARES; ACQUIRED 05-15-01	05-15-01			
SHARES; SOLD 10-16-01	10-16-01	129,844.56	100,980.00	28,864.56
SHARES; ACQUIRED 05-30-01	05-30-01			
DOLE FOOD DELAWARE				
SHARES; SOLD 10-16-01	10-16-01	2,069 93	1,885 40	184.53
SHARES; ACQUIRED 06-22-01	06-22-01			
SHARES; SOLD 10-16-01	10-16-01	43,468 55	39,667.11	3,801 44
SHARES; ACQUIRED 06-25-01	06-25-01			
SHARES; SOLD 10-16-01	10-16-01	190,433.65	172,586 48	17,847 17
SHARES; ACQUIRED 06-26-01	06-26-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 300.00	SOLD 10-16-01 ACQUIRED 06-27-01	6,209.79	5,673.00	536.79
STERLING BANCSHARES INC COM				
SHARES: 2,500.00	SOLD 10-16-01 ACQUIRED 05-16-01	30,458.98	30,416.66	42.32
STERLING BANCSHARES INC COM				
SHARES: 1,600.00	SOLD 10-17-01 ACQUIRED 05-16-01	19,359.35	19,466.67	107.32-
STERLING BANCSHARES INC COM				
SHARES: 900.00	SOLD 10-17-01 ACQUIRED 05-17-01	10,889.64	10,977.60	87.96-
TITAN CORP COM				
SHARES: 2,400.00	SOLD 10-18-01 ACQUIRED 05-11-01	45,190.25	50,259.60	5,069.35-
TITAN CORP COM				
SHARES: 6,900.00	SOLD 10-18-01 ACQUIRED 05-14-01	129,921.98	147,999.48	18,077.50-
TITAN CORP COM				
SHARES: 3,100.00	SOLD 10-19-01 ACQUIRED 05-14-01	56,639.14	66,492.52	9,853.38-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, STERLING BANCSHARES INC COM	SOLD 10-19-01 ACQUIRED 05-15-01	58,466.21	68,544.00	10,077.79-
SHARES, STERLING BANCSHARES INC COM	SOLD 10-19-01 ACQUIRED 05-15-01	54,812.07	64,314.00	9,501.93-
SHARES, STERLING BANCSHARES INC COM	SOLD 10-19-01 ACQUIRED 05-16-01	62,120.35	76,275.94	14,155.59-
SHARES, STERLING BANCSHARES INC COM	SOLD 10-19-01 ACQUIRED 05-16-01	60,293.28	73,394.97	13,101.69-
SHARES, STERLING BANCSHARES INC COM	SOLD 10-19-01 ACQUIRED 08-10-01	69,428.63	68,110.06	1,318.57
SHARES, STERLING BANCSHARES INC COM	SOLD 10-19-01 ACQUIRED 09-07-01	32,887.24	30,780.00	2,107.24
SHARES, STERLING BANCSHARES INC COM	SOLD 10-19-01 ACQUIRED 10-04-01	25,578.97	26,880.00	1,301.03-
SHARES, STERLING BANCSHARES INC COM	SOLD 10-19-01 ACQUIRED 10-12-01	23,751.90	25,675.00	1,923.10-
SHARES, STERLING BANCSHARES INC COM	SOLD 10-22-01 ACQUIRED 05-17-01	25,375.55	25,614.40	238.85-

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LUMINA FOUNDATION WESTWOOD MANAGEMENT

ACCOUNT NO 26-09297
 AAB
 SS870

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
10-23-01 ACQUIRED 05-17-01	9,507.56	9,148.00	159.56	SHARES; SOLD 10-23-01 ACQUIRED 05-17-01 750.00
10-23-01 ACQUIRED 05-17-01	46,537.82	45,625.00	912.82	SHARES; SOLD 10-23-01 ACQUIRED 05-17-01 3,750.00
10-23-01 ACQUIRED 05-18-01	9,928.07	9,798.08	129.99	SHARES; SOLD 10-23-01 ACQUIRED 05-18-01 800.00
10-24-01 ACQUIRED 05-11-01	36,844.77	41,400.90	4,556.13-	CLECO CORP NEW COM SHARES; SOLD 10-24-01 ACQUIRED 05-11-01 1,800.00
10-24-01 ACQUIRED 08-16-01	23,354.22	29,911.95	6,557.73-	HOT TOPIC INC COM SHARES; SOLD 10-24-01 ACQUIRED 08-16-01 900.00
10-25-01 ACQUIRED 05-11-01	68,758.62	78,201.70	9,443.08-	CLECO CORP NEW COM SHARES; SOLD 10-25-01 ACQUIRED 05-11-01 3,400.00
10-25-01 ACQUIRED 05-14-01	46,513.19	52,941.17	6,427.98-	HCC INS HLDGS INC COM SHARES; SOLD 10-25-01 ACQUIRED 05-14-01 2,300.00

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
STERLING BANCSHARES INC COM	SOLD 10-25-01 ACQUIRED 05-11-01	82,774.84	72,922.53	9,852.31
STERLING BANCSHARES INC COM	SOLD 10-25-01 ACQUIRED 05-14-01	37,105.96	33,406.10	3,699.86
STERLING BANCSHARES INC COM	SOLD 10-25-01 ACQUIRED 05-18-01	22,750.79	23,270.44	519.65
CLECO CORP NEW COM	SOLD 10-26-01 ACQUIRED 05-14-01	76,318.55	87,468.02	11,149.47-
*REORG PUBLIC SERVICE CO N M NAME CHANGE TO PNM RES 2693878 EFF 12/31/01	SOLD 10-26-01 ACQUIRED 05-15-01	55,617.00	82,489.66	26,872.66-
SPINNAKER EXPL CO COM	SOLD 10-26-01 ACQUIRED 05-17-01	40,448.73	59,593.60	19,144.87-
STERLING BANCSHARES INC COM	SOLD 10-26-01 ACQUIRED 05-15-01	163,460.55	155,469.56	7,990.99

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
TARO PHARMACEUTICAL INDUSTRIES ORD ILSI				
SHARES:	SOLD 10-26-01	18,014 39	18,371 40	357.01-
	ACQUIRED 05-18-01			
1,500 00				
SHARES:	SOLD 10-26-01	71,274.58	44,720.00	26,554.58
	ACQUIRED 05-15-01			
1,600 00				
SHARES:	SOLD 10-26-01	62,365 26	39,015.41	23,349 85
	ACQUIRED 05-15-01			
1,400 00				
ADVANCEPCS CL A COM				
SHARES:	SOLD 10-29-01	79,794.33	77,220.00	2,574.33
	ACQUIRED 05-30-01			
1,300 00				
SHARES:	SOLD 10-29-01	92,070.38	87,153.60	4,916 78
	ACQUIRED 06-19-01			
1,500 00				
CLECO CORP NEW COM				
SHARES:	SOLD 10-29-01	74,153 66	85,166 23	11,012 57-
	ACQUIRED 05-14-01			
3,700.00				
COMMERCE BANCORP INC N J COM				
SHARES:	SOLD 10-29-01	228,354 50	209,548 84	18,805 66
	ACQUIRED 05-11-01			
3,100.00				

#REORG PUBLIC SERVICE CO N W NAME CHANGE
 TO PNM RES 2693878 EFF 12/31/01

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 10-29-01	22,365 76	33,521 40	11,155 64-
	ACQUIRED 05-17-01			
WESTERN GAS RES INC COM	SOLD 10-29-01	22,959 49	28,014 14	5,054.65-
	ACQUIRED 05-11-01			
SHARES:	SOLD 10-29-01	59,642 01	89,275.20	29,633 19-
	ACQUIRED 05-17-01			
ADVANCEPCS CL A COM	SOLD 10-30-01	107,741.16	104,584.32	3,156 84
	ACQUIRED 06-19-01			
SHARES:	SOLD 10-30-01	152,955 71	229,329 94	76,374 23-
	ACQUIRED 05-21-01			
SHARES:	SOLD 10-30-01	2,467 03	3,719 88	1,252.77-
	ACQUIRED 05-17-01			
SHARES:	SOLD 10-30-01	17,269 19	22,666 00	5,396 81-
	ACQUIRED 06-28-01			

#REORG PUBLIC SERVICE CO N M NAME CHANGE
 TO PNM RES 2693878 EFF 12/31/01

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 600.00	SOLD 10-30-01 ACQUIRED 07-03-01	14,802.17	19,560.00	4,757.83-
CLECO CORP NEW COM				
SHARES: 200.00	SOLD 10-31-01 ACQUIRED 05-14-01	4,014.37	4,603.58	589.21-
SHARES: 1,600.00	SOLD 10-31-01 ACQUIRED 05-15-01	32,114.92	37,605.60	5,490.68-
CLECO CORP NEW COM				
SHARES: 2,400.00	SOLD 11-01-01 ACQUIRED 05-15-01	48,219.38	56,408.40	8,189.02-
CLECO CORP NEW COM				
SHARES: 2,000.00	SOLD 11-02-01 ACQUIRED 05-15-01	39,229.69	47,007.00	7,777.31-
SHARES: 400.00	SOLD 11-02-01 ACQUIRED 05-18-01	7,845.94	9,470.00	1,624.06-
SHARES: 1,400.00	SOLD 11-02-01 ACQUIRED 10-23-01	27,460.78	29,370.00	1,909.22-
STERLING BANCSHARES INC COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ARENA PHARMACEUTICALS INC COM ISIN US0400471027				
SHARES:	SOLD 11-02-01	123,986 79	126,762.66	2,775.87-
SHARES:	SOLD 11-02-01	8,984 55	8,990 00	5 45-
SHARES:	ACQUIRED 06-05-01			
SHARES:	SOLD 11-02-01	10,781.46	10,638.00	143.46
SHARES:	ACQUIRED 06-07-01			
ARENA PHARMACEUTICALS INC COM				
SHARES:	SOLD 11-07-01	24,151.59	72,225.84	48,074.25-
SHARES:	ACQUIRED 06-22-01			
SHARES:	SOLD 11-07-01	18,113.70	54,761 40	36,647 70-
SHARES:	ACQUIRED 06-25-01			
ARQULE INC COM				
SHARES:	SOLD 11-07-01	32,558 91	63,615 21	31,056 30-
SHARES:	ACQUIRED 05-11-01			
CAMINUS CORP COM				
SHARES:	SOLD 11-07-01	65,070 11	106,365 00	41,294 89-
SHARES:	ACQUIRED 05-11-01			
ARQULE INC COM				
SHARES:	SOLD 11-07-01	6,197 15	10,739 36	4,542 21-
SHARES:	ACQUIRED 05-15-01			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
BARNES & NOBLE INC COM				
SHARES; 2,100 00	SOLD 11-08-01	53,236.16	69,063.54	15,827 38-
SHARES; 4,400 00	SOLD 11-08-01	111,542 44	146,795 44	35,253.00-
SHARES; 1,800 00	SOLD 11-08-01	28,079.06	35,577.00	7,497 94-
ACQUIRED 09-19-01				
BORDERS GROUP INC COM STK				
SHARES; 1,900.00	SOLD 11-08-01	59,409.69	126,911.07	67,501.38-
SHARES; 1,000.00	SOLD 11-08-01	31,268.25	67,860 00	36,591 75-
ACQUIRED 05-15-01				
SHARES; 100 00	SOLD 11-08-01	3,126.83	7,525 00	4,398 17-
ACQUIRED 05-17-01				
CIMA LABS INC COM				
#REORG GENESIS MICROCHIP PLAN OF REORG & ST OF INC CHG TO GENESIS MICROCHIP DEL 2346758 EFF 2/130/02				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 11-08-01	165,239.81	116,669.51	48,570.30
SHARES:	ACQUIRED 10-03-01			
SHARES:	SOLD 11-08-01	26,795.65	19,812.48	6,983.17
SHARES:	ACQUIRED 10-04-01			
TARO PHARMACEUTICAL INDUSTRIES ORD ILSI				
SHARES:	SOLD 11-08-01	41,708.60	27,868.15	13,840.45
SHARES:	ACQUIRED 05-15-01			
WOODWARD GOVERNOR CO COM				
SHARES:	SOLD 11-08-01	50,069.33	81,760.00	31,690.67-
SHARES:	ACQUIRED 06-04-01			
SHARES:	SOLD 11-08-01	40,055.46	64,940.00	24,884.54-
SHARES:	ACQUIRED 06-19-01			
ARENA PHARMACEUTICALS INC COM ISIN US0400471027				
SHARES:	SOLD 11-09-01	8,877.30	28,647.00	19,769.70-
SHARES:	ACQUIRED 06-26-01			
SHARES:	SOLD 11-09-01	9,863.67	31,850.00	21,986.33-
SHARES:	ACQUIRED 06-27-01			
SHARES:	SOLD 11-09-01	18,740.98	60,460.85	41,719.87-
SHARES:	ACQUIRED 06-28-01			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
11-09-01 SOLD 11-09-01 SOLD	11,836 40	38,316 00	26,479 60-	SHARES, ARQULE INC COM
11-09-01 ACQUIRED 07-11-01 ACQUIRED	12,548 20	25,242 00	12,693 80-	SHARES, ARQULE INC COM
11-09-01 SOLD 11-09-01 SOLD	22,407 50	47,255 00	24,847 50-	SHARES, ARQULE INC COM
11-09-01 ACQUIRED 05-17-01 ACQUIRED	22,407 51	46,808 00	24,400 49-	SHARES, ARQULE INC COM
11-09-01 SOLD 11-09-01 SOLD	16,133 40	24,098 40	7,965 00-	SHARES, ARQULE INC COM
11-09-01 ACQUIRED 08-10-01 ACQUIRED	27,164 51	67,725 00	40,560 49-	SHARES, ARQULE INC COM
11-09-01 SOLD 11-09-01 SOLD	30,182 80	75,100 00	44,917 20-	SHARES, ARQULE INC COM
11-09-01 ACQUIRED 05-21-01 ACQUIRED	15,091 39	32,935 00	17,843 61-	SHARES, ARQULE INC COM
11-09-01 SOLD 11-09-01 SOLD	27,164 51	49,230 00	22,065 49-	SHARES, ARQULE INC COM
11-09-01 ACQUIRED 08-10-01 ACQUIRED				SHARES, CIMAX LABS INC COM
11-09-01 SOLD 11-09-01 SOLD				SHARES, CIMAX LABS INC COM
11-09-01 ACQUIRED 07-11-01 ACQUIRED				SHARES, CIMAX LABS INC COM
11-09-01 SOLD 11-09-01 SOLD				SHARES, CIMAX LABS INC COM
11-09-01 ACQUIRED 08-10-01 ACQUIRED				SHARES, CIMAX LABS INC COM

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-09-01 ACQUIRED 11-05-01	66,402 15	82,386.26	15,984.11-
COMMERCE BANCORP INC N J COM				
SHARES:	SOLD 11-09-01 ACQUIRED 05-11-01	140,741.79	128,433.16	12,308.63
MYRIAD GENETICS INC COM				
SHARES:	SOLD 11-09-01 ACQUIRED 09-26-01	109,613 10	63,893 28	45,719 82
PERFORMANCE FOOD GROUP CO COM				
SHARES:	SOLD 11-09-01 ACQUIRED 05-17-01	42,448.82	38,446 80	4,002 02
WESTERN GAS RES INC COM				
SHARES:	SOLD 11-09-01 ACQUIRED 05-17-01	78,833 53	71,091.54	7,741.99
WOODWARD GOVERNOR CO COM				
SHARES:	SOLD 11-09-01 ACQUIRED 05-15-01	103,115.86	124,132.50	21,016 64-
WOODWARD GOVERNOR CO COM				
SHARES:	SOLD 11-09-01 ACQUIRED 06-19-01	49,926.93	81,175.80	31,248.07-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ARENA PHARMACEUTICALS INC COM ISIN US0400471027	SOLD 11-09-01 ACQUIRED 06-22-01	14,978 08	24,735 00	9,756 92-
SHARES:				
300 00				
ARENA PHARMACEUTICALS INC COM ISIN	SOLD 11-12-01 ACQUIRED 06-25-01	9,524 68	30,423 00	20,898 32-
SHARES:				
1,000.00				
ARENA PHARMACEUTICALS INC COM ISIN	SOLD 11-12-01 ACQUIRED 06-26-01	8,572 21	28,647 00	20,074.79-
SHARES:				
900 00				
ARENA PHARMACEUTICALS INC COM ISIN	SOLD 11-12-01 ACQUIRED 05-11-01	1,788 00	3,438.66	1,650.66-
SHARES:				
200 00				
ARENA PHARMACEUTICALS INC COM ISIN	SOLD 11-12-01 ACQUIRED 05-16-01	35,760.01	75,216 00	39,455 99-
SHARES:				
4,000 00				
ARENA PHARMACEUTICALS INC COM ISIN	SOLD 11-12-01 ACQUIRED 05-16-01	23,244.00	46,878 00	23,634 00-
SHARES:				
2,600 00				
SURMODICS INC COM	SOLD 11-12-01 ACQUIRED 05-11-01	49,114 56	71,810 06	22,695.50-
SHARES:				
1,400.00				
WOODWARD GOVERNOR CO COM	SOLD 11-12-01 ACQUIRED 05-15-01	17,540.91	24,297 80	6,756.89-
SHARES:				
500.00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 11-12-01	29,496 34	49,470 00	19,973 66-
SHARES:	SOLD 11-12-01	24,580 27	40,935 00	16,354 73-
SHARES:	SOLD 11-12-01	14,748 17	24,639.00	9,890 83-
SHARES:	SOLD 11-12-01	49,160.56	54,125 00	4,964 44-
ARENA PHARMACEUTICALS INC COM ISIN US0400471027				
SHARES:	SOLD 11-13-01	10,683.94	28,793 38	18,109 44-
SHARES:	SOLD 11-13-01	27,195 49	54,842 76	27,647 27-
SHARES:	SOLD 11-13-01	25,252.96	51,546 82	26,293 86-
SHARES:	SOLD 11-13-01	27,195.49	29,978.76	2,783 27-
SHARES:	SOLD 11-13-01	13,597 75	15,319.50	1,721.75-
ARQUE INC COM				
SHARES:	SOLD 11-13-01	1,400 00		
SHARES:	SOLD 11-13-01	2,800.00		
SHARES:	SOLD 11-13-01	2,600.00		
SHARES:	SOLD 11-13-01	2,800 00		
SHARES:	SOLD 11-13-01	1,100 00		

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, 1,100.00	SOLD 11-13-01 ACQUIRED 08-10-01	9,569.68	14,726.80	5,157.12-
SHARES, 800.00	SOLD 11-13-01 ACQUIRED 08-22-01	6,959.76	10,176.00	3,216.24-
KEY ENERGY SVCS INC SHARES, 3,300.00	SOLD 11-13-01 ACQUIRED 05-21-01	31,287.57	49,468.98	18,181.41-
SURMODICS INC COM SHARES, 1,300.00	SOLD 11-13-01 ACQUIRED 05-15-01	45,894.45	65,174.28	17,279.83-
SHARES, 1,400.00	SOLD 11-13-01 ACQUIRED 05-15-01	49,424.79	68,588.04	18,963.25-
SHARES, 1,500.00	SOLD 11-13-01 ACQUIRED 05-17-01	52,955.13	77,850.00	24,894.87-
SHARES, 800.00	SOLD 11-13-01 ACQUIRED 05-17-01	28,242.74	42,441.92	14,199.18-
WESTERN GAS RES INC COM SHARES, 300.00	SOLD 11-13-01 ACQUIRED 05-15-01	10,506.91	12,413.25	1,906.34-

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ARGUE INC COM				
SHARES: SOLD 11-13-01	11-13-01	105,069.09	129,020.00	18,950.91-
SHARES: ACQUIRED 05-16-01	05-16-01		20,680.00	3,168.48-
SHARES: SOLD 11-13-01	11-13-01	17,511.52		
SHARES: ACQUIRED 05-16-01	05-16-01			
SPINNAKER EXPL CO COM				
SHARES: SOLD 11-14-01	11-14-01	8,779.71	12,720.00	3,940.29-
SHARES: ACQUIRED 08-22-01	08-22-01			
SHARES: SOLD 11-14-01	11-14-01	21,071.29	30,960.00	9,888.71-
SHARES: ACQUIRED 09-05-01	09-05-01			
SHARES: SOLD 11-14-01	11-14-01	11,413.62	14,493.96	3,080.34-
SHARES: ACQUIRED 10-04-01	10-04-01			
SHARES: SOLD 11-14-01	11-14-01	5,267.82	6,786.00	1,518.18-
SHARES: ACQUIRED 10-18-01	10-18-01			
SURMODICS INC COM				
SHARES: SOLD 11-14-01	11-14-01	51,008.62	50,422.56	586.06
SHARES: ACQUIRED 05-15-01	05-15-01			
SHARES: SOLD 11-14-01	11-14-01	212,535.91	216,620.00	4,084.09-
SHARES: ACQUIRED 05-16-01	05-16-01			
SHARES: SOLD 11-14-01	11-14-01	34,005.75	36,320.00	2,314.25-
SHARES: ACQUIRED 05-16-01	05-16-01			

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 LUMINA FOUNDATION WESTWOOD MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 11-14-01	32,569 91	47,747.16	15,177 25-
ACQUIRED	05-17-01			
SHARES:	SOLD 11-14-01	10,856 64	12,405.00	1,548.36-
ACQUIRED	11-14-01			
ACQUIRED	08-23-01			
SHARES:	SOLD 11-14-01	21,713.27	20,760.00	953.27
ACQUIRED	11-14-01			
ACQUIRED	11-07-01			
WESTERN GAS RES INC COM	SOLD 11-14-01	77,208 42	95,128.00	17,919 58-
SHARES:	SOLD 11-14-01			
ACQUIRED	05-16-01			
ARCH COAL INC COM	SOLD 11-15-01	19,124.36	21,294.54	2,170 18-
SHARES:	SOLD 11-15-01			
ACQUIRED	06-26-01			
BARNES & NOBLE INC COM	SOLD 11-15-01	71,353 74	93,415.28	22,061 54-
SHARES:	SOLD 11-15-01			
ACQUIRED	05-15-01			
ELANTEC SEMICONDUCTOR INC COM	SOLD 11-15-01	50,715 69	56,840 00	6,124 31-
SHARES:	SOLD 11-15-01			
ACQUIRED	08-27-01			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,400 00	SOLD 11-15-01 ACQUIRED 09-07-01	50,715.68	45,570 00	5,145.68
KEY ENERGY SVCS INC				
SHARES: 2,800 00	SOLD 11-15-01 ACQUIRED 05-21-01	21,223 29	41,973 68	20,750 39-
KRONOS INC COM				
SHARES: 700.00	SOLD 11-15-01 ACQUIRED 10-03-01	44,112 52	35,719.60	8,392.92
PEDIATRIX MED GROUP COM				
SHARES: 500 00	SOLD 11-15-01 ACQUIRED 08-09-01	15,984 47	17,805 00	1,820 53-
SHARES: 1,300 00	SOLD 11-15-01 ACQUIRED 08-10-01	41,559 61	46,226 27	4,666 66-
SPINNAKER EXPL CO COM				
SHARES: 1,500.00	SOLD 11-15-01 ACQUIRED 05-16-01	56,998.10	68,100 00	11,101.90-
SURMODICS INC COM				
SHARES: 400.00	SOLD 11-15-01 ACQUIRED 11-07-01	13,824 15	13,840.00	15 85-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
WESTERN GAS RES INC COM				
SHARES:	11-15-01 SOLD	5,831 51	8,272.00	2,440 49-
SHARES:	05-16-01 ACQUIRED			
SHARES:	11-15-01 SOLD	87,472.57	122,016 00	34,543 43-
SHARES:	11-15-01 SOLD	17,494.52	24,153 12	6,658.60-
SHARES:	11-15-01 SOLD			
ACQUIRED	05-29-01			
KEY ENERGY SVCS INC				
SHARES:	11-16-01 SOLD	110,983 42	223,359 94	112,376 52-
SHARES:	05-21-01 ACQUIRED			
SHARES:	11-16-01 SOLD	7,448 55	14,010 00	6,561.45-
SHARES:	11-16-01 SOLD			
ACQUIRED	05-24-01			
SHARES:	11-16-01 SOLD	4,469 13	7,920 00	3,450 87-
SHARES:	11-16-01 SOLD	5,958.84	9,800.00	3,841.16-
SHARES:	11-16-01 SOLD	3,724.28	4,975.00	1,250 72-
ACQUIRED	07-09-01			
PEDIATRIX MED GROUP COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,500.00	SOLD 11-16-01 ACQUIRED 08-10-01	48,928 37	53,338.01	4,409.64-
SHARES: 1,500 00	SOLD 11-16-01 ACQUIRED 08-15-01	42,404 58	47,396.14	4,991 56-
SHARES: 1,500 00	SOLD 11-16-01 ACQUIRED 08-16-01	48,928 36	53,882 85	4,954 49-
SHARES: 400 00	SOLD 11-16-01 ACQUIRED 08-20-01	13,047 57	14,156.00	1,108.43-
KEY ENERGY SVCS INC				
SHARES: 1,700 00	SOLD 11-19-01 ACQUIRED 07-09-01	12,900 19	16,915.00	4,014.81-
SHARES: 5,000.00	SOLD 11-19-01 ACQUIRED 07-10-01	37,941 73	49,814 50	11,872 77-
SHARES: 1,800 00	SOLD 11-19-01 ACQUIRED 07-20-01	13,659 03	16,560 00	2,900 97-
SHARES: 2,900 00	SOLD 11-19-01 ACQUIRED 08-03-01	22,006 20	25,491 00	3,484 80-
SHARES: 1,600 00	SOLD 11-19-01 ACQUIRED 08-10-01	12,141 35	13,200.00	1,058 65-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
11-19-01 SOLD 09-27-01 ACQUIRED	28,835.72	22,458.00	6,377.72	SHARES: 3,800.00
11-19-01 SOLD 10-08-01 ACQUIRED	7,588.35	7,555.45	32.90	SHARES: 1,000.00
11-19-01 SOLD 08-20-01 ACQUIRED	53,655.22	56,624.00	2,968.78-	SHARES: 1,600.00 WESTERN GAS RES INC COM
11-19-01 SOLD 05-29-01 ACQUIRED	115,054.08	156,995.28	41,941.20-	SHARES: 3,900.00
11-19-01 SOLD 06-07-01 ACQUIRED	23,600.84	30,760.00	7,159.16-	SHARES: 800.00
11-19-01 SOLD 06-28-01 ACQUIRED	53,101.88	57,205.44	4,103.56-	SHARES: 1,800.00 AMERICAN CAP STRATEGIES LTD COM
11-20-01 SOLD 09-06-01 ACQUIRED	50,416.31	50,765.94	349.63-	SHARES: 1,800.00 FLOWERVE CORP COM

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 11-20-01	66,509 13	81,892 44	15,383 31-
	ACQUIRED 05-11-01			
SHARES:	SOLD 11-20-01	26,128.58	32,153 00	6,024 42-
	ACQUIRED 05-14-01			
HNC SOFTWARE INC COM	SOLD 11-20-01	39,418 68	55,746 00	16,327 32-
SHARES	ACQUIRED 05-23-01			
NETIQ CORP COM	SOLD 11-20-01	58,691.54	54,490.86	4,200.68
SHARES:	ACQUIRED 05-11-01			
PEDIATRIX MED GROUP COM	SOLD 11-20-01	41,823 28	42,468.00	644.72-
SHARES:	ACQUIRED 08-20-01			
SHARES:	SOLD 11-20-01	45,308.56	39,487 50	5,821 06
	ACQUIRED 10-11-01			
SHARES:	SOLD 11-20-01	38,338 01	27,500 00	10,838 01
	ACQUIRED 10-12-01			
SHARES:	SOLD 11-20-01	90,617.12	71,679 22	18,937 90
	ACQUIRED 10-15-01			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 11-20-01	10,455.82	8,175.00	2,280.82
SHARES:	ACQUIRED 10-15-01			
SHARES:	SOLD 11-20-01	97,587.67	79,684.08	17,903.59
SHARES:	ACQUIRED 10-16-01			
SHARES:	SOLD 11-20-01	31,567.46	23,733.00	7,834.46
SHARES:	ACQUIRED 10-18-01			
SHARES:	SOLD 11-20-01	34,852.74	25,940.00	8,912.74
SHARES:	ACQUIRED 10-26-01			
RESEARCH IN MOTION LTD COM COM				
SHARES:	SOLD 11-20-01	44,066.23	66,687.20	22,620.97-
SHARES:	ACQUIRED 05-16-01			
SHARES:	SOLD 11-20-01	11,016.56	12,837.50	1,820.94-
SHARES:	ACQUIRED 06-19-01			
RUDOLPH TECHNOLOGIES INC COM				
SHARES:	SOLD 11-20-01	60,569.83	66,596.99	6,027.16-
SHARES:	ACQUIRED 07-27-01			
SHARES:	SOLD 11-20-01	3,562.93	4,250.00	687.07-
SHARES:	ACQUIRED 08-03-01			
SKILLSOFT CORP COM ISIN US83066P1012				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
TWETER HOME ENTMT GROUP INC COM				
SHARES:	SOLD 11-20-01	41,578.61	41,445.00	133.61
	ACQUIRED 10-04-01			
200 00	SOLD 11-20-01	4,600.51	5,880.00	1,279.49-
SHARES:	ACQUIRED 05-25-01			
2,400 00	SOLD 11-20-01	55,206.15	69,844.80	14,638.65-
SHARES:	ACQUIRED 05-29-01			
500 00	SOLD 11-20-01	11,501.28	13,675.00	2,173.72-
SHARES:	ACQUIRED 05-31-01			
300 00	SOLD 11-20-01	6,900.77	7,856.10	955.33-
SHARES:	ACQUIRED 06-04-01			
1,000.00	SOLD 11-21-01	25,099.16	21,444.00	3,655.16
SHARES:	ACQUIRED 05-11-01			
900 00	SOLD 11-21-01	22,589.25	19,314.00	3,275.25
SHARES:	ACQUIRED 05-15-01			
1,900 00	SOLD 11-21-01	38,544.39	33,806.13	4,738.26
SHARES:	ACQUIRED 05-11-01			
COLDWATER CREEK INC COM				
SHARES:	SOLD 11-21-01			
900 00	SOLD 11-21-01			
SHARES:	ACQUIRED 05-15-01			
1,900 00	SOLD 11-21-01			
SHARES:	ACQUIRED 05-11-01			
SWIFT TRANSN INC COM				
SHARES:	SOLD 11-21-01			
1,900 00	SOLD 11-21-01			
SHARES:	ACQUIRED 05-11-01			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, TWEEETER HOME ENTMT GROUP INC COM	SOLD 11-21-01 ACQUIRED 05-14-01	14,200 57	12,520.00	1,880 57
SHARES, CAMINUS CORP COM	SOLD 11-21-01 ACQUIRED 06-04-01	39,517 68	47,136 60	7,618 92-
SHARES, RUDOPHL TECHNOLOGIES INC COM	SOLD 11-26-01 ACQUIRED 05-15-01	10,577.64	16,109 04	5,531 40-
SHARES, CAMINUS CORP COM	SOLD 11-27-01 ACQUIRED 08-03-01	60,874.77	68,000 00	7,125 23-
SHARES, CAMINUS CORP COM	SOLD 11-27-01 ACQUIRED 08-06-01	30,437.38	31,763 28	1,325 90-
SHARES, SCIDS INC COM	SOLD 11-28-01 ACQUIRED 05-15-01	24,522.23	40,272 60	15,750 37-
SHARES, SCIDS INC COM	SOLD 11-28-01 ACQUIRED 05-15-01	24,522.23	40,280.40	15,758.17-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,500 00	SOLD 11-28-01 ACQUIRED 06-05-01	37,873.73	39,169.35	1,295 62-
EXTREME NETWORKS INC COM				
SHARES: 3,600 00	SOLD 11-29-01 ACQUIRED 10-17-01	59,646.05	48,500 28	11,145 77
VCA ANTECH INC COM STK				
SHARES: 1,700 00	SOLD 12-04-01 ACQUIRED 11-20-01	18,061 89	17,000 00	1,061 89
RESEARCH IN MOTION LTD COM COM				
SHARES: 200.00	SOLD 12-05-01 ACQUIRED 06-19-01	4,557 85	5,135.00	577 15-
SHARES: 3,200 00	SOLD 12-05-01 ACQUIRED 07-12-01	72,925 56	93,960 96	21,035,40-
ADR SMARTFORCE PUB LTD CO SPONSORED ADRSIN 85170A2069 SEDOL 2254463				
SHARES: 2,900 00	SOLD 12-05-01 ACQUIRED 07-12-01	71,832.49	97,295 00	25,462.51-
VCA ANTECH INC COM STK				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ALPHA INDS INC COM				
SHARES, 1,700 00	SOLD 12-05-01	18,002 23	17,000 00	1,002 23
SHARES, 1,700 00	ACQUIRED 11-20-01			2,277 22
	SOLD 12-05-01	18,002 22	15,725 00	
	ACQUIRED 11-21-01			
BARNES & NOBLE INC COM				
SHARES, 1,800 00	SOLD 12-06-01	48,112 39	69,255 72	21,143 33-
	ACQUIRED 07-27-01			
BROOKS AUTOMATION INC COM				
SHARES, 2,800 00	SOLD 12-06-01	85,531 83	93,415 28	7,883 45-
	ACQUIRED 05-15-01			
SHARES, 2,800 00	SOLD 12-06-01	85,531 82	93,100 00	7,568 18-
	ACQUIRED 05-16-01			
DIGITAL RIV INC COM				
SHARES, 1,200 00	SOLD 12-06-01	51,670 27	63,952 20	12,281 93-
	ACQUIRED 05-11-01			
EXTREME NETWORKS INC COM				
SHARES, 2,700 00	SOLD 12-06-01	48,494 16	35,108 37	13,385 79
	ACQUIRED 10-31-01			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
HNC SOFTWARE INC COM				
SHARES:	SOLD 12-06-01	53,805 21	41,764.13	12,041 08
	ACQUIRED 10-17-01			
HNC SOFTWARE INC COM				
SHARES:	SOLD 12-06-01	13,191 58	18,582 00	5,390 42-
	ACQUIRED 05-23-01			
HNC SOFTWARE INC COM				
SHARES:	SOLD 12-06-01	41,773 33	58,867.70	17,094 37-
	ACQUIRED 05-25-01			
HNC SOFTWARE INC COM				
SHARES:	SOLD 12-06-01	8,794 39	12,597 32	3,802 93-
	ACQUIRED 05-29-01			
HOT TOPIC INC COM				
SHARES:	SOLD 12-06-01	64,375 28	69,794 55	5,419.27-
	ACQUIRED 08-16-01			
HOT TOPIC INC COM				
SHARES:	SOLD 12-06-01	3,065.49	3,218 07	152.58-
	ACQUIRED 08-17-01			
NETIQ CORP COM				
SHARES:	SOLD 12-06-01	84,442 38	72,654.48	11,787 90
	ACQUIRED 05-11-01			
SCIOS INC COM				
SHARES:	SOLD 12-06-01			
	ACQUIRED 05-11-01			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ADR SMARTFORCE PUB LTD CO SPONSORED ADRSIN 83170A2069 SEDOL 2254463	12-06-01 SOLD 06-05-01 ACQUIRED	2,847.90	2,611.29	236.61
SHARES:	100.00			
SHARES:	2,800.00		72,878.40	6,862.94
ADR SMARTFORCE PUB LTD CO SPONSORED	12-06-01 SOLD 06-06-01 ACQUIRED	79,741.54	72,878.40	6,862.94
SHARES:	3,800.00			
SHARES:	400.00		13,737.44	9,132.28
TWEETER HOME ENTMT GROUP INC COM	12-06-01 SOLD 07-18-01 ACQUIRED	91,249.01	127,490.00	36,240.99
SHARES:	3,800.00			
SHARES:	400.00		13,737.44	9,132.28
TWEETER HOME ENTMT GROUP INC COM	12-06-01 SOLD 06-04-01 ACQUIRED	62,817.90	62,848.80	30.90
SHARES:	2,400.00			
SHARES:	2,000.00		76,950.80	25,018.93
ALPHA INDS INC COM	12-07-01 SOLD 07-27-01 ACQUIRED	51,931.87	76,950.80	25,018.93
SHARES:	2,000.00			
SHARES:	1,800.00		68,697.00	21,958.32
COLDWATER CREEK INC COM	12-07-01 SOLD 07-31-01 ACQUIRED	46,738.68	68,697.00	21,958.32
SHARES:	1,800.00			
SHARES:	1,800.00		68,697.00	21,958.32

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, 1,100.00	SOLD 12-07-01 ACQUIRED 05-15-01	19,761 28	23,606.00	3,844 72-
SHARES, 3,000 00	SOLD 12-07-01 ACQUIRED 05-15-01	53,894.40	62,391.00	8,496.60-
SHARES, 3,000.00	SOLD 12-07-01 ACQUIRED 05-15-01	53,894 40	63,405 00	9,510 60-
SHARES, 1,500 00	SOLD 12-07-01 ACQUIRED 05-16-01	26,947 21	31,759 05	4,811 84-
SHARES, 1,500.00	SOLD 12-07-01 ACQUIRED 05-16-01	26,947.20	31,950.00	5,002.80-
SHARES, 1,500.00	SOLD 12-07-01 ACQUIRED 05-17-01	26,947 20	34,159 05	7,211.85-
SHARES, 2,000 00	SOLD 12-07-01 ACQUIRED 05-17-01	35,929 60	44,202 00	8,272 40-
SHARES, 2,000.00	SOLD 12-07-01 ACQUIRED 05-17-01	35,929 60	43,700 00	7,770.40-
SHARES, 3,000 00	SOLD 12-07-01 ACQUIRED 05-17-01	53,894.40	66,041 10	12,146 70-
SHARES, 1,500 00	SOLD 12-07-01 ACQUIRED 05-17-01	26,947 20	32,790 00	5,842.80-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; SOLD 12-07-01	12-07-01	52,097.92	65,834.06	13,736.14-
SHARES; ACQUIRED 05-18-01	05-18-01			
SHARES; SOLD 12-07-01	12-07-01	8,982.41	9,800.00	817.59-
SHARES; ACQUIRED 06-26-01	06-26-01			
CRYOLIFE INC COM				
SHARES; SOLD 12-07-01	12-07-01	25,290.05	27,719.19	2,429.14-
SHARES; ACQUIRED 11-30-01	11-30-01			
TWEETER HOME ENTMT GROUP INC COM				
SHARES; SOLD 12-07-01	12-07-01	72,789.57	70,704.90	2,084.67
SHARES; ACQUIRED 06-04-01	06-04-01			
ALPHA INDS INC COM				
SHARES; SOLD 12-10-01	12-10-01	25,773.10	39,595.00	13,821.90-
SHARES; ACQUIRED 08-01-01	08-01-01			
ALPHA INDS INC COM				
SHARES; SOLD 12-10-01	12-10-01	22,316.29	35,635.50	13,319.21-
SHARES; ACQUIRED 08-01-01	08-01-01			
SHARES; SOLD 12-10-01	12-10-01	42,152.98	65,808.89	23,655.91-
SHARES; ACQUIRED 08-03-01	08-03-01			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 600 00	12-10-01 SOLD 08-06-01 ACQUIRED	14,877.52	21,612.00	6,734.48-
SHARES: 1,400.00	12-10-01 SOLD 08-15-01 ACQUIRED	34,714.22	44,338.00	9,623.78-
SHARES: 1,700.00	12-10-01 SOLD 09-05-01 ACQUIRED	42,152.99	41,978.61	174.38
SHARES: 800 00	12-10-01 SOLD 09-07-01 ACQUIRED	19,836.70	19,176.00	660.70
SHARES: 2,000 00	12-10-01 SOLD 10-18-01 ACQUIRED	49,591.74	39,045.40	10,546.34
SHARES: 2,600.00	12-10-01 SOLD 11-16-01 ACQUIRED	64,469.27	70,965.13	6,495.86-
SHARES: 1,000 00	12-10-01 SOLD 11-28-01 ACQUIRED	24,795.88	25,931.82	1,135.94-
SHARES: 1,800.00	12-10-01 SOLD 12-03-01 ACQUIRED	44,632.57	42,669.47	1,963.10
SHARES: 1,000.00	12-11-01 SOLD 05-15-01 ACQUIRED	20,409.31	26,853.60	6,444.29-
CAMINUS CORP COM				

The Northern Trust Company
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02064 ACCOUNT NO 26-09297 LUMINA FOUNDATION WESTWOOD MANAGEMENT *
 SS870 AAB

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ENGINEERED SUPPORT SYS INC COM				
SHARES: 500 00	SOLD 12-11-01	10,204.66	13,266.45	3,061.79-
	ACQUIRED 05-16-01			
CAMINUS CORP COM				
SHARES: 2,600 00	SOLD 12-11-01	102,992.18	79,225.38	23,766.80
	ACQUIRED 06-19-01			
SHARES: 400 00	SOLD 12-11-01	15,844.95	13,438.00	2,406.95
	ACQUIRED 07-03-01			
ENGINEERED SUPPORT SYS INC COM				
SHARES: 2,100.00	SOLD 12-12-01	41,830.61	55,719.09	13,888.48-
	ACQUIRED 05-16-01			
SHARES: 2,500.00	SOLD 12-12-01	49,798.33	65,480.00	15,681.67-
	ACQUIRED 05-16-01			
SHARES: 1,000 00	SOLD 12-12-01	19,919.34	23,600.00	3,680.66-
	ACQUIRED 07-09-01			
SHARES: 700 00	SOLD 12-12-01	13,943.53	14,105.00	161.47-
	ACQUIRED 07-23-01			
SHARES: 1,000 00	SOLD 12-12-01	19,919.34	20,730.00	810.66-
	ACQUIRED 08-10-01			
SHARES: 500.00	SOLD 12-12-01	9,959.67	8,691.25	1,268.42
	ACQUIRED 09-07-01			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 12-12-01 ACQUIRED 07-03-01	20,521.84	20,157.00	364.84
SHARES:	SOLD 12-12-01	30,782.75	30,114.00	668.75
SHARES:	SOLD 12-12-01	102,609.18	101,891.70	717.48
SHARES:	SOLD 12-12-01	30,782.75	29,016.00	1,766.75
SHARES:	SOLD 12-12-01	27,362.45	25,038.00	2,324.45
SHARES:	SOLD 12-12-01	61,565.50	76,590.00	15,024.50-
SHARES:	SOLD 12-12-01	58,145.21	67,405.00	9,259.79-
ACTIVISION INC NEW COM NEW	ACQUIRED 11-16-01			
SHARES:	SOLD 12-13-01	68,530.93	49,136.36	19,394.57
CAMINUS CORP COM	ACQUIRED 05-11-01			
SHARES:	SOLD 12-13-01	21,926.67	19,120.75	2,805.92
SHARES:	SOLD 12-13-01			
ACQUIRED 09-07-01				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CHICOS FAS INC				
SHARES:	12-13-01 SOLD	17,940 00	14,445.00	3,495 00
SHARES:	11-12-01 ACQUIRED			
SHARES:	12-13-01 SOLD	3,000 00	76,697 70	34,189 40
SHARES:	11-01-01 ACQUIRED	110,887.10		
CHRISTOPHER & BANKS CORP COM				
SHARES:	12-13-01 SOLD	21,486.78	20,419 80	1,066 98
SHARES:	05-16-01 ACQUIRED			
SHARES:	12-13-01 SOLD	32,946 40	33,656 67	710 27-
SHARES:	05-21-01 ACQUIRED			
CORPORATE EXECUTIVE BRD CO COMMON STOCK				
SHARES:	12-13-01 SOLD	49,712 34	47,569 76	2,142 58
SHARES:	05-14-01 ACQUIRED			
EXTREME NETWORKS INC COM				
SHARES:	12-13-01 SOLD			
SHARES:	05-14-01 ACQUIRED			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 700.00	SOLD 12-13-01 ACQUIRED 10-17-01	10,184.66	9,430.61	754.05
RESEARCH IN MOTION LTD COM COM				
SHARES: 500.00	SOLD 12-13-01 ACQUIRED 07-12-01	12,281.47	14,681.40	2,399.93-
SONICWALL INC COM				
SHARES: 4,000.00	SOLD 12-13-01 ACQUIRED 07-16-01	98,251.72	114,324.00	16,072.28-
KANSAS CITY SOUTHW INDS INC COM NEW				
SHARES: 2,700.00	SOLD 12-13-01 ACQUIRED 10-04-01	49,826.37	41,557.59	8,268.78
PHARMACEUTICAL PROD DEV INC COMMON STOCK				
SHARES: 2,800.00	SOLD 12-20-01 ACQUIRED 05-11-01	40,439.97	37,086.00	3,353.97
SHARES: 2,200.00	SOLD 12-20-01 ACQUIRED 05-11-01	70,128.82	68,670.25	1,458.57

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SWIFT TRANSN INC COM				
SHARES:	12-20-01 SOLD	52,817 74	40,480.00	12,337.74
	05-14-01 ACQUIRED			
SHARES:	12-20-01 SOLD	34,446 35	26,130.00	8,316.35
	05-15-01 ACQUIRED			
SHARES:	12-20-01 SOLD	22,513.71	22,050 00	263 71
	05-15-01 ACQUIRED			
SWIFT TRANSN INC COM				
SHARES:	12-20-01 SOLD	2,300 00		
	05-14-01 ACQUIRED			
SHARES:	12-20-01 SOLD	1,500.00		
	05-15-01 ACQUIRED			
SUB-TOTAL				
TOTAL SHORT TERM CAPITAL GAIN/LOSS-		29,682,496 66	34,750,149 48	5,067,652 82-
		29,682,496 66	34,750,149 48	5,067,652 82-

END OF SALES SCHEDULE

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FEDERAL SCHEDULE OF GAINS AND LOSSES
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
01-01-01 THROUGH 12-31-01

*** SUMMARY REPORT ***

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 5,067,652.82-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 5,067,652.82-

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHORT TERM CAPITAL GAINS AND LOSSES				
CEC ENTMT INC COM				
SHARES	06-01-01 SOLD	42,353 78	54,851 20	12,497 42-
SHARES	05-30-01 ACQUIRED			
PEREGRINE SYS INC COM				
SHARES	06-05-01 SOLD	32,122 22	30,080 00	2,042 22
SHARES	06-04-01 ACQUIRED			
SAFENET INC COM				
SHARES	06-05-01 SOLD	8,017 53	9,121 00	1,103 47-
SHARES	05-31-01 ACQUIRED			
SHARES	06-05-01 SOLD	14,889 70	17,238 00	2,348 30-
SHARES	06-01-01 ACQUIRED			
ACCEDO HEALTH INC COM				
SHARES	06-07-01 SOLD	11,588 61	10,188 00	1,400 61
SHARES	05-31-01 ACQUIRED			
SHARES	06-07-01 SOLD	61,805 94	55,520 00	6,285 94
SHARES	06-04-01 ACQUIRED			
ALEXION PHARMACEUTICALS INC COM				

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 RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	06-07-01 SOLD 05-29-01 ACQUIRED	12,182 84	13,000 00	817 16-
SHARES	06-07-01 SOLD 05-31-01 ACQUIRED	12,182 85	13,100 00	917 15-
SHARES	06-07-01 SOLD 06-04-01 ACQUIRED	14,619 91	15,798 00	1,178 59-
PEREGRINE SYS INC COM				
SHARES	06-07-01 SOLD 06-04-01 ACQUIRED	58,028 81	57,152 00	876 81
SAFENET INC COM				
SHARES	06-07-01 SOLD 05-30-01 ACQUIRED	7,708 14	9,100 00	1,391 86-
SHARES	06-07-01 SOLD 05-31-01 ACQUIRED	2,202 32	2,606 00	403 68-
ALEXION PHARMACEUTICALS INC COM				
SHARES	06-08-01 SOLD 05-29-01 ACQUIRED	29,203 53	33,800 00	4,596 47-
SHARES	06-08-01 SOLD 06-01-01 ACQUIRED	15,724 97	17,955 00	2,230 03-
SAFENET INC COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 06-08-01 ACQUIRED 05-30-01	6,599 78	7,800 00	1,200 22-
TRANSWITCH CORP COMMON STOCK				
SHARES	SOLD 06-08-01 ACQUIRED 05-30-01	57,507 28	65,228 00	7,720 72-
ALEXION PHARMACEUTICALS INC COM				
SHARES	SOLD 06-11-01 ACQUIRED 05-30-01	12,850 07	15,330 00	2,479 93-
PEREGRINE SYS INC COM				
SHARES	SOLD 06-11-01 ACQUIRED 05-30-01	64,895 84	77,468 94	12,573 10-
SHARES	SOLD 06-11-01 ACQUIRED 06-04-01	19,228 40	24,064 00	4,835 60-
SAFENET INC COM				
SHARES	SOLD 06-11-01 ACQUIRED 05-30-01	20,142 55	24,700 00	4,557 45-
TRANSWITCH CORP COMMON STOCK				
SHARES:	SOLD 06-11-01 ACQUIRED 06-01-01	17,363 42	20,175 00	2,811 58-

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ARTHCARE CORP COM	SOLD 06-11-01 ACQUIRED 06-04-01	17,363 47	20,415 00	3,051 58-
CHRONIMED INC COM	SOLD 06-12-01 ACQUIRED 06-04-01	36,595 08	30,901 00	5,694 08
RADISYS CORP COM	SOLD 06-12-01 ACQUIRED 05-29-01	4,655 44	4,015 00	640 44
SAFENET INC COM	SOLD 06-12-01 ACQUIRED 06-04-01	28,863.76	27,311 00	1,552 76
TRANSWITCH CORP COMMON STOCK	SOLD 06-12-01 ACQUIRED 05-30-01	9,713 17	12,560 00	2,846.83-
	SOLD 06-12-01 ACQUIRED 06-04-01	8,741 86	11,160 00	2,418 14-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST	DESCRIPTION OF PROPERTY
06-12-01 SOLD 05-30-01 ACQUIRED	17,042 43	19,431 00	SHARES · 1,500 00
06-12-01 SOLD 05-31-01 ACQUIRED	14,770 10	17,030 00	SHARES 1,500 00
06-12-01 SOLD 06-01-01 ACQUIRED	3,408 49	4,035 00	SHARES 300 00
ARTIROCARE CORP COM			
06-13-01 SOLD 05-31-01 ACQUIRED	11,355 62	9,208 00	SHARES: 400 00
06-13-01 SOLD 06-04-01 ACQUIRED	34,066 86	28,524 00	SHARES · 1,200 00
CHRONIMED INC COM			
06-13-01 SOLD 05-29-01 ACQUIRED	57,813 07	49,786 00	SHARES 6,200 00
RADISYS CORP COM			
06-13-01 SOLD 05-31-01 ACQUIRED	12,741 22	12,425 00	SHARES 500 00
06-13-01 SOLD 06-04-01 ACQUIRED	5,096 49	5,030 00	SHARES 200 00
SOMERA COMMUNICATIONS INC COM			
06-12-01 SOLD 05-30-01 ACQUIRED	19,431 00	2,588 57-	GAJN/LDSS
06-12-01 SOLD 05-31-01 ACQUIRED	2,259 90-	626 51-	
06-12-01 SOLD 05-31-01 ACQUIRED	2,147 62	5,542 86	
06-13-01 SOLD 05-29-01 ACQUIRED	8,027 07	316 22	
06-13-01 SOLD 06-04-01 ACQUIRED	5,030 00	66 49	

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 06-15-01	31,819 88	35,572 50	3,752 62-
SHARES	ACQUIRED 05-29-01			
ADVENT SOFTWARE INC COM STR				
SHARES	SOLD 06-14-01	31,700 59	32,025 00	324 41-
SHARES	ACQUIRED 06-01-01			
SHARES	SOLD 06-14-01	31,700 59	33,200 00	1,499 41-
SHARES	ACQUIRED 06-04-01			
RADISYS CORP COM				
SHARES	SOLD 06-14-01	12,323 33	12,425 00	101 67-
SHARES	ACQUIRED 05-31-01			
ARTHRHCARE CORP COM				
SHARES	SOLD 06-15-01	5,470 10	4,596 00	874 10
SHARES	ACQUIRED 05-29-01			
SHARES	SOLD 06-15-01	16,410 29	13,812 00	2,598 29
SHARES	ACQUIRED 05-31-01			
ACTRADE FINL TECHNOLOGIES LTD COM STR				

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LUMINA FOUNDATION
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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	06-18-01 SOLD 05-29-01 ACQUIRED	57,610 32	88,263 00	30,652 68-
SHARES	06-18-01 SOLD 05-30-01 ACQUIRED	10,973 39	16,406 28	5,432 89-
SHARES	06-18-01 SOLD 06-04-01 ACQUIRED	16,460 09	26,159 00	9,693 91-
ARTHCARE CORP COM	06-18-01 SOLD 05-31-01 ACQUIRED	29,907 01	25,322 00	4,585 01
OAK TECHNOLOGY INC COM	06-18-01 SOLD 06-04-01 ACQUIRED	9,079 69	11,100 00	2,020 31-
ACCREDITO HEALTH INC COM	06-19-01 SOLD 05-31-01 ACQUIRED	32,998 90	33,960 00	961 10-
ACTRADE FINL TECHNOLOGIES LTD COM STK	06-19-01 SOLD 05-30-01 ACQUIRED	8,230 28	12,304 71	4,074 43-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
06-19-01 SOLD 05-31-01 ACQUIRED	13,717 15	19,830 00	6,112 85-	SHARES OAK TECHNOLOGY INC COM
06-19-01 SOLD 06-01-01 ACQUIRED	29,690 85	36,009 00	11,318 15-	SHARES MEDICIS PHARMACEUTICAL CORP CL A NEW
06-19-01 SOLD 05-29-01 ACQUIRED	44,646 70	48,739 50	4,092 80-	SHARES OAK TECHNOLOGY INC COM
06-19-01 SOLD 06-19-01 ACQUIRED	1,521 27	2,173 46	652 19-	SHARES OAK TECHNOLOGY INC COM
06-19-01 SOLD 06-19-01 ACQUIRED	9,888 24	14,430 00	4,541 76-	SHARES OAK TECHNOLOGY INC COM
06-19-01 SOLD 06-04-01 ACQUIRED	9,416 90	5,550 00	1,133 10-	SHARES OAK TECHNOLOGY INC COM
06-19-01 SOLD 06-04-01 ACQUIRED	8,120 24	9,990 00	1,869 76-	SHARES MEDICIS PHARMACEUTICAL CORP CL A NEW

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	06-20-01 SOLD	78,369 70	86,648 00	8,278 30-
OAK TECHNOLOGY INC COM	05-29-01 ACQUIRED			
SHARES	06-20-01 SOLD	9,966 82	15,219 22	5,247 40-
RADISYS CORP COM	05-29-01 ACQUIRED			
SHARES	06-20-01 SOLD	67,530 54	79,109 00	11,573 46-
RADISYS CORP COM	05-30-01 ACQUIRED			
SHARES	06-21-01 SOLD	10,402 45	12,360 00	1,957 55-
SHARES	05-30-01 ACQUIRED			
SHARES	06-21-01 SOLD	27,046 38	32,136 00	5,089 62-
SHARES	05-30-01 ACQUIRED			
SHARES	06-21-01 SOLD	18,729 41	22,050 00	3,325 59-
UNIVERSAL ELECTRS INC COM	06-01-01 ACQUIRED			
SHARES	06-21-01 SOLD	20,447 79	25,980 00	5,532 21-
CHRONIMED INC COM	05-31-01 ACQUIRED			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
06-22-01 SOLD 05-29-01 ACQUIRED	455 43	803 00	347 57-	SHARES, 100 00
06-22-01 SOLD 06-01-01 ACQUIRED	15,484 78	27,030 00	11,545 22-	SHARES 3,400 00
06-22-01 SOLD 05-29-01 ACQUIRED	12,823 37	23,287 00	10,463 63-	SHARES 2,900 00
06-22-01 SOLD 06-04-01 ACQUIRED	93,958 21	84,888 00	9,070 21	SHARES 2,700 00
06-22-01 SOLD 06-22-01 ACQUIRED	11,995 40	14,700 00	2,704 60-	SHARES 600 00
06-25-01 SOLD 05-30-01 ACQUIRED	15,047 50	25,674 00	10,626 50-	SHARES, 3,300,00
06-25-01 SOLD 06-01-01 ACQUIRED	2,279 92	3,975 00	1,695 08-	SHARES 500 00
CHRONIMED INC COM				
INTERCEPT INC COM				
RADISYS CORP COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	06-25-01 ACQUIRED	10,289 65	9,432 00	857 65
METRO ONE TELECOMMUNICATIONS INC COM				
SHARES	06-25-01 SOLD	17,291 42	14,715 00	2,576 42
BOSTON COMMUNICATIONS GROUP INC COM				
SHARES	06-26-01 SOLD	34,837 83	30,450 00	4,387 83
CHRONIMED INC COM				
SHARES	06-26-01 SOLD	10,529 64	19,708 00	9,178 36-
METRO ONE TELECOMMUNICATIONS INC COM				
SHARES	06-26-01 SOLD	17,647 15	13,719 00	3,928 15
BOSTON COMMUNICATIONS GROUP INC COM				
SHARES	06-26-01 SOLD	29,411 92	24,525 00	4,886 92
BOSTON COMMUNICATIONS GROUP INC COM				
SHARES	06-27-01 SOLD	9,643 71	8,526 00	1,117 71
METRO ONE TELECOMMUNICATIONS INC COM				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
06-27-01 ACQUIRED	30,595 28	22,865 00	7,730 28	SHARES	06-27-01 ACQUIRED	500 00			UNITED NAT FOODS INC COM
06-27-01 ACQUIRED	58,290 95	51,040 00	7,250 95	SHARES	06-27-01 ACQUIRED	2,900 00			UNITED NAT FOODS INC COM
06-27-01 ACQUIRED	9,028 97	3,514 00	506 07	SHARES	06-27-01 ACQUIRED	200 00			BOSTON COMMUNICATIONS GROUP INC COM
06-28-01 ACQUIRED	12,370 80	10,863 00	1,507 80	SHARES	06-28-01 ACQUIRED	908 00			MOBILE MINI INC COM
06-28-01 ACQUIRED	23,367 08	20,706 00	2,661 08	SHARES	06-28-01 ACQUIRED	1,700 00			MOBILE MINI INC COM
06-28-01 ACQUIRED	26,519 11	23,359 60	3,159 51	SHARES	06-28-01 ACQUIRED	800 00			UNITED NAT FOODS INC COM
06-28-01 ACQUIRED	37,853 00	33,383 00	4,470 00	SHARES	06-28-01 ACQUIRED	1,900 00			ALLOY INC COM STK

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
BOSTON COMMUNICATIONS GROUP INC COM	SOLD 06-29-01 ACQUIRED 06-01-01	27,079 09	20,767 00	6,307 09
SHARES: 1,900 00				
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM	SOLD 06-29-01 ACQUIRED 05-31-01	17,682 66	15,691 00	1,991 66
SHARES: 1,300 00				
CAREER ED CORP COM	SOLD 06-29-01 ACQUIRED 05-30-01	50,862 30	47,685 00	3,177 30
SHARES 1,700 00				
METRO ONE TELECOMMUNICATIONS INC COM	SOLD 06-29-01 ACQUIRED 06-04-01	35,687 58	31,740 00	3,947 58
SHARES 600 00				
WILSONS LEATHER EXPERTS INC COM	SOLD 06-29-01 ACQUIRED 06-01-01	18,992 36	13,719 00	5,273 36
SHARES 300 00				
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM	SOLD 06-29-01 ACQUIRED 06-01-01	25,464 20	24,648 00	816 20
SHARES 1,300 00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PRICES	COST BASIS	GAIN/LOSS
SHARES:	SOLD 07-02-01	5,959 80	5,610 00	349 80
ACQUIRED 05-30-01				
UNITED NAT FOODS INC COM				
SHARES	SOLD 07-02-01	28,066 06	22,841 00	5,225 06
ACQUIRED 06-04-01				
WILSONS LEATHER EXPERTS INC COM				
SHARES	SOLD 07-02-01	22,452 20	24,648 00	2,195 80-
ACQUIRED 06-01-01				
MULTEX COM INC COM				
SHARES	SOLD 07-03-01	19,821 02	35,427 00	15,605 98-
ACQUIRED 06-04-01				
MULTEX COM INC COM				
SHARES	SOLD 07-03-01	13,008 31	25,219 95	12,211 64-
ACQUIRED 05-30-01				
UNITED NAT FOODS INC COM				
SHARES	SOLD 07-03-01	8,672 21	16,870 00	8,197 79-
ACQUIRED 06-04-01				
WILSONS LEATHER EXPERTS INC COM				
SHARES	SOLD 07-03-01	27,097 59	22,802 78	4,294 81
ACQUIRED 05-30-01				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	07-03-01 SOLD 05-31-01 ACQUIRED	3,332 09	3,770 00	437 91-
SHARES	07-03-01 SOLD 06-01-01 ACQUIRED	18,326 98	20,856 00	2,529 52-
CAREER ED CORP COM				
SHARES	07-05-01 SOLD 05-30-01 ACQUIRED	11,665 75	10,512 00	1,153 75
SHARES	07-05-01 SOLD 06-04-01 ACQUIRED	52,495 88	47,610 00	4,885 88
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK				
SHARES	07-05-01 SOLD 05-30-01 ACQUIRED	95,293 93	84,983 98	10,309 95
MULTEX COM INC COM				
SHARES	07-05-01 SOLD 05-30-01 ACQUIRED	13,862 24	30,263 94	16,401 70-
SHARES	07-05-01 SOLD 05-30-01 ACQUIRED	36,965 96	80,657 28	43,691 32-
YANKEE CANDLE CO COM ISIN US9847571042				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CAREER ED CORP COM				
SHARES	SOLD 07-05-01 ACQUIRED 06-04-01	43,813 65	46,320 48	2,506 83-
MARATHA STEWART LIVING OMNIMEDIA INC CL A COM STK				
SHARES	SOLD 07-06-01 ACQUIRED 05-30-01	34,918 83	31,536 00	3,382 83
METRO ONE TELECOMMUNICATIONS INC COM				
SHARES	SOLD 07-06-01 ACQUIRED 05-30-01	24,831 78	22,800 58	2,031 20
MULTEX COM INC COM				
SHARES	SOLD 07-06-01 ACQUIRED 05-30-01	155,694 27	126,812 00	28,882 27
SHARES	SOLD 07-06-01 ACQUIRED 05-30-01	50,044 58	40,293 00	9,751 58
SHARES	SOLD 07-06-01 ACQUIRED 05-31-01	38,923 57	30,982 00	7,941 57
SHARES	SOLD 07-06-01 ACQUIRED 06-01-01	5,560 51	4,573 00	987 51

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
YANKEE CANDLE CO COM ISIN US9847571042				
SHARES	SOLD 07-06-01	24,544 95	27,020 28	2,475 33-
	ACQUIRED 06-04-01			
ADVENT SOFTWARE INC COM STK				
SHARES	SOLD 07-09-01	81,038 69	95,760 00	14,721 31-
	ACQUIRED 05-29-01			
SHARES	SOLD 07-09-01	48,623 22	57,123 00	8,499 78-
	ACQUIRED 05-31-01			
CAREER ED CORP COM				
SHARES	SOLD 07-09-01	5,402 58	6,405 00	1,002 42-
	ACQUIRED 06-01-01			
SHARES	SOLD 07-09-01	53,154 48	47,304 00	5,850 48
	ACQUIRED 05-30-01			
SHARES	SOLD 07-09-01	5,906 05	5,193 00	713 05
	ACQUIRED 05-31-01			
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 07-09-01 ACQUIRED 05-30-01	21,255 18	20,727 80	527 38
OPTIMAL ROBOTICS CORP CL A NEW				
SHARES	SOLD 07-10-01 ACQUIRED 05-31-01	57,969 26	49,472 00	8,497 26
YANKEE CANDLE CO COM ISIN US9847571042				
SHARES	SOLD 07-10-01 ACQUIRED 06-04-01	17,454 51	19,300 20	1,845 69-
ALLOY INC COM STK				
SHARES	SOLD 07-11-01 ACQUIRED 06-01-01	18,394 38	14,209 00	4,185 38
ARTHRORCARE CORP COM				
SHARES	SOLD 07-11-01 ACQUIRED 05-29-01	33,363 38	29,874 00	3,489 38
HALL KINION & ASSOCS INC COM				
SHARES	SOLD 07-11-01 ACQUIRED 05-29-01	14,515 76	18,480 00	3,964 24-
YANKEE CANDLE CO COM ISIN US9847571042				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
YANKEE CANDLE CO COM ISIN US9847571042	SOLD 07-12-01 ACQUIRED 06-04-01	21,108 69	25,090 26	3,981 57-
#REORG STANFORD MICRODEVICES INC N/C TO SIRENZA MICRODEVICES INC 2825701 9/20/01	SOLD 07-16-01 ACQUIRED 05-30-01	17,287 42	21,187 04	3,899 62-
CITYC CORP COM	SOLD 07-17-01 ACQUIRED 05-30-01	44,234.05	38,688.43	5,545 62
SIGNAL TECHNOLOGY CORP COM	SOLD 07-17-01 ACQUIRED 06-13-01	1,899 93	2,198 16	298 23-
ALBANY MOLECULAR RESH INC COM	SOLD 07-18-01 ACQUIRED 06-04-01	17,818 02	21,162 00	3,343 98-
ARTIROCARE CORP COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES · MEDICIS PHARMACEUTICAL CORP CL A NEW	SOLD 07-18-01 ACQUIRED 05-29-01	36,398 78	29,874 00	6,524 78
SHARES OAK TECHNOLOGY INC COM	SOLD 07-18-01 ACQUIRED 05-29-01	42,514 50	43,324 00	809 50-
SHARES REHABICARE GROUP INC COM	SOLD 07-18-01 ACQUIRED 05-29-01	9,117 16	11,410 66	2,293 50-
SHARES · SIGNAL TECHNOLOGY CORP COM	SOLD 07-18-01 ACQUIRED 06-04-01	62,811 06	52,746 00	10,065 06
SHARES ALBANY MOLECULAR RESH INC COM	SOLD 07-18-01 ACQUIRED 06-13-01	1,357 45	1,648 62	291 17-
SHARES, OAK TECHNOLOGY INC COM	SOLD 07-19-01 ACQUIRED 06-04-01	5,877 24	7,054 00	1,176 76-

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 07-19-01	4,027 36	4,890 29	862 93-
TRAVELCITY COM INC COM	ACQUIRED 05-29-01			
SHARES	SOLD 07-19-01	22,088 54	26,352 00	4,263 46-
SHARES	ACQUIRED 05-30-01			
SHARES	SOLD 07-19-01	102,159 52	121,758 12	19,598.60-
SHARES	ACQUIRED 05-30-01			
SHARES	SOLD 07-19-01	27,610 67	32,740 00	5,129 33-
SHARES	ACQUIRED 05-31-01			
SHARES	SOLD 07-19-01	38,654 95	45,500 00	6,845 05-
SHARES	ACQUIRED 06-01-01			
SHARES	SOLD 07-19-01	8,283 21	9,297 00	1,013 79-
TRAVELCITY COM INC COM	ACQUIRED 06-29-01			
SHARES	SOLD 07-19-01	12,919 57	13,176 00	256 43-
SHARES	ACQUIRED 05-30-01			
SHARES	SOLD 07-19-01	38,758 70	40,920 00	2,161 30-
ALBANY MOLECULAR RESH INC COM	ACQUIRED 06-04-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ALLOY INC COM STK	07-28-01 SOLD	14,521 91	17,635 00	3,113 09-
SHARES	06-04-01 ACQUIRED			
500 00				
CEC ENTMT INC COM	07-23-01 SOLD	9,599 68	6,558 00	3,041 68
SHARES	06-01-01 ACQUIRED			
600 00				
ALBANY MOLECULAR RESH INC COM	07-23-01 SOLD	27,685 72	32,823 00	5,137 28-
SHARES	05-29-01 ACQUIRED			
600.00				
ALLOY INC COM STK	07-24-01 SOLD	5,801 08	6,900 00	1,098 92-
SHARES	05-29-01 ACQUIRED			
200 00				
ALBANY MOLECULAR RESH INC COM	07-23-01 SOLD	50,757 14	60,336.32	9,579 18-
SHARES	05-30-01 ACQUIRED			
1,100 00				
ALLOY INC COM STK	07-24-01 SOLD	18,253 79	13,116 00	5,137 79
SHARES	06-01-01 ACQUIRED			
1,200 00				
ALLOY INC COM STK	07-24-01 SOLD	6,084 59	4,273 24	1,811 35
SHARES	06-05-01 ACQUIRED			
400 00				

#REGORG STANFORD MICRODEVICES INC N/C TO
 #REOZNA MICRODEVICES INC 2825701 9/20/01

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES · ALBANY MOLECULAR RESH INC COM	07-24-01 ACQUIRED 05-30-01	15,582 26	23,835 42	8,253 16-
SHARES · ALBANY MOLECULAR RESH INC COM	07-25-01 ACQUIRED 05-29-01	8,716 95	10,350 00	1,633 05-
SHARES · HIBBETT SPORTING GOODS INC COM	07-25-01 ACQUIRED 06-01-01	34,431 01	56,084 00	21,652 99-
SHARES · YANKEE CANDLE CO COM ISIN US9847571042	07-25-01 ACQUIRED 06-04-01	69,048 38	82,990 86	13,942 48-
SHARES · ALBANY MOLECULAR RESH INC COM	07-26-01 ACQUIRED 05-29-01	2,749 90	3,450 00	700 10-
SHARES · OSHKOSH TRUCK CORP COM	07-27-01 ACQUIRED 05-30-01	50,428 56	50,895 04	466,48-
SHARES · OSHKOSH TRUCK CORP COM	07-27-01 ACQUIRED 05-30-01	147,683 63	148,319 96	636 33-

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 07-27-01 ACQUIRED 05-31-01	39,622 44	41,448 00	1,825 56-
SHARES	SOLD 07-27-01 ACQUIRED 06-01-01	57,632 64	60,592.00	2,959,36-
SHARES	SOLD 07-27-01 ACQUIRED 06-04-01	46,826 52	50,700.00	3,873 48-
ALBANY MOLECULAR RESH INC COM				
SHARES	SOLD 07-27-01 ACQUIRED 05-29-01	2,808 04	3,450 00	641 96-
CAREER ED CORP COM				
SHARES	SOLD 07-27-01 ACQUIRED 05-31-01	65,810 80	57,123 00	8,687 80
SHARES	SOLD 07-27-01 ACQUIRED 06-01-01	5,982 80	5,161 00	821 80
YANKEE CANDLE CO COM ISIN US9847571042				
SHARES	SOLD 07-27-01 ACQUIRED 05-30-01	4,978 42	5,773 50	795 08-
SHARES	SOLD 07-27-01 ACQUIRED 06-04-01	29,870 59	34,740 36	4,869 82-
YANKEE CANDLE CO COM ISIN US9847571042				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
07-30-01 SOLD 05-30-01 ACQUIRED	20,125 60	23,094 00	2,968 40-	SHARES MEMBERWORKS INC COM
07-31-01 SOLD 05-30-01 ACQUIRED	51,821 23	57,588 00	5,766 77-	SHARES MEMBERWORKS INC COM
07-31-01 SOLD 06-04-01 ACQUIRED	36,706 70	41,514 00	4,807 30-	SHARES YANKEE CANDLE CO COM ISIN US9847511042
07-31-01 SOLD 05-29-01 ACQUIRED	8,492 72	9,602 50	1,109 78-	SHARES YANKEE CANDLE CO COM ISIN US9847511042
07-31-01 SOLD 05-30-01 ACQUIRED	25,478 14	28,867 50	3,389 36-	SHARES YANKEE CANDLE CO COM ISIN US9847511042
08-01-01 SOLD 05-29-01 ACQUIRED	1,895.93	2,640.00	744 07-	SHARES MEMBERWORKS INC COM
08-01-01 SOLD 05-30-01 ACQUIRED	64,360 45	69,585 50	5,225 05-	SHARES MEMBERWORKS INC COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-01-01 SOLD	2,219 33	2,556 00	136 67-
HALL KINION & ASSOCS INC COM	08-01-01 ACQUIRED			
SHARES	08-02-01 SOLD	6,383 08	8,800 00	2,416 92-
MEMBERWORKS INC COM	05-29-01 ACQUIRED			
SHARES	08-02-01 SOLD	28,692 69	30,628.00	1,935 36-
MEMBERWORKS INC COM	05-31-01 ACQUIRED			
SHARES	08-02-01 SOLD	6,621 38	7,068 00	446 62-
QUICKSILVER INC COM	06-01-01 ACQUIRED			
SHARES	08-02-01 SOLD	41,389 19	56,605 50	15,216 31-
HALL KINION & ASSOCS INC COM	05-29-01 ACQUIRED			
SHARES	08-03-01 SOLD	5,834 77	7,920 00	2,085 23-
MEMBERWORKS INC COM	05-29-01 ACQUIRED			
SHARES	08-03-01 SOLD	17,999 40	18,848 00	848 60-
QUICKSILVER INC COM	06-01-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-03-01 SOLD	72,518 13	97,038 00	24,519 87-
SHARES	08-03-01 SOLD	24,172 71	30,354 00	6,181 29-
CONCURRENT COMPUTER CORP NEW COM NEW				
SHARES	08-06-01 SOLD	17,567 41	10,496.00	7,071 41
FREDS INC CL A				
SHARES	08-06-01 SOLD	14,759 50	14,332 80	426 70
MEMBERWORKS INC COM				
SHARES	08-06-01 SOLD	39,486 18	42,318 00	2,831 82-
SHARES	08-06-01 SOLD	24,130 44	25,916 00	1,785 56-
SHARES	08-06-01 SOLD	2,193 68	2,280 60	86 92-
MEMBERWORKS INC COM				
SHARES	07-02-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-07-01 SOLD 07-02-01 ACQUIRED	21,999 26	22,806 00	806 74-
THE MEN'S WEARHOUSE INC COMMON STOCK				
SHARES	08-07-01 SOLD 07-03-01 ACQUIRED	2,199 93	2,245 00	45 07-
SHARES	08-07-01 SOLD 05-30-01 ACQUIRED	2,994 90	2,700 94	206 04-
SHARES	08-07-01 SOLD 06-04-01 ACQUIRED	64,867 31	72,338 96	7,463 65-
ALLOY INC COM STK				
SHARES	08-08-01 SOLD 06-05-01 ACQUIRED	33,838 87	21,366 20	12,472 67
ATLANTIC COAST AIRLINES HLDG COM				
SHARES	08-08-01 SOLD 05-31-01 ACQUIRED	8,116 53	7,755 00	361,53
SHARES	08-08-01 SOLD 06-04-01 ACQUIRED	29,760 60	28,457 00	1,303 60
BOSTON COMMUNICATIONS GROUP INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CEC ENTMT INC COM	08-08-01 SOLD 07-11-01 ACQUIRED	8,749 70	10,603 25	1,853 55-
SHARES				
700 00				
HALL KINION & ASSOCS INC COM	08-08-01 SOLD 05-29-01 ACQUIRED	93,414 72	147,703 50	54,288 78-
SHARES				
2,700 00				
MEMBERWORKS INC COM	08-08-01 SOLD 07-03-01 ACQUIRED	33,280 89	33,675 00	394 11-
SHARES				
1,500 00				
THE MEN'S WEARHOUSE INC COMMON STOCK	08-08-01 SOLD 07-05-01 ACQUIRED	24,405 98	22,761 75	1,644 23
SHARES				
3,000 00				
MULTEX COM INC COM	08-08-01 SOLD 05-30-01 ACQUIRED	76,580 84	81,028 20	4,447 36-
SHARES				
3,500 00				
	08-08-01 SOLD 05-30-01 ACQUIRED	14,983 70	58,812 60	43,828 90-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
RENT-WAY INC COM				
SHARES:				
SOLD 08-08-01	11,130 75	43,602 00	32,471 25-	
ACQUIRED 05-31-01				
SHARES:				
SOLD 08-08-01	3,852 95	14,400 00	10,547 05-	
ACQUIRED 06-01-01				
SCP POOL CORP COM				
SHARES:				
SOLD 08-08-01	25,810 29	28,449 00	2,638 71-	
ACQUIRED 07-02-01				
GEORG STANFORD MICRODEVICES INC N/C TO SIRENZA MICRODEVICES INC 2825701 9/20/01				
SHARES:				
SOLD 08-08-01	27,631 57	24,887 94	2,743 63	
ACQUIRED 05-30-01				
YANKEE CANDLE CO COM ISIN US9847571042				
SHARES				
SOLD 08-08-01	14,006 33	25,159 61	11,153 28-	
ACQUIRED 05-30-01				
SHARES				
SOLD 08-08-01	41,316 12	48,012 50	6,696 38-	
ACQUIRED 05-29-01				
SHARES				
SOLD 08-08-01	82,632 23	94,125 00	11,492 77-	
ACQUIRED 06-01-01				
ALLOY INC COM STK				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ANNUALY MTG MGMT INC COM	08-09-01 SOLD	23,323 22	14,956 34	8,366 88
SHARES	08-09-01 SOLD			
1,400 00	06-05-01 ACQUIRED			
BOSTON COMMUNICATIONS GROUP INC COM	08-09-01 SOLD	19,311 65	18,267 62	1,044 03
SHARES	08-09-01 SOLD			
600.00	07-11-01 ACQUIRED			
08-09-01 SOLD		7,526 15	9,000 00	1,473 85-
SHARES	08-09-01 SOLD			
800 00	07-11-01 ACQUIRED			
08-09-01 SOLD		10,034 86	12,118 00	2,083 14-
SHARES	08-09-01 SOLD			
800 00	07-11-01 ACQUIRED			
CAREER ED CORP COM	08-09-01 SOLD	30,568 78	25,805 00	4,763 78
SHARES	08-09-01 SOLD			
500.00	06-01-01 ACQUIRED			
FREDS INC CL A	08-09-01 SOLD	35,628.81	33,443 20	2,185.61
SHARES	08-09-01 SOLD			
1,400 00	05-31-01 ACQUIRED			
HALL KINION & ASSOCS INC COM	08-09-01 SOLD	5,999 88	8,800 00	2,800 20-
SHARES	08-09-01 SOLD			
1,000 00	05-29-01 ACQUIRED			
KNIGHT TRANSN INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
LODGENET ENTMNT CORP SHARES, 200 00	08-09-01 ACQUIRED 06-04-01	3,969 86	3,900 00	69 86
MEMBERWORKS INC COM SHARES 200 00	08-09-01 SOLD 07-05-01	4,393 87	4,138 50	255 37
THE MEN'S WEARHOUSE INC COMMON STOCK SHARES 600 00	08-09-01 SOLD 07-06-01	13,181 62	12,207 00	974 62
MULTEX COM INC COM SHARES, 3,000 00	08-09-01 SOLD 06-01-01	11,999.60	48,000 00	36,000 40-
QUIKSILVER INC COM SHARES: 1,100 00	08-09-01 SOLD 05-30-01	21,630 44	27,813 50	6,183 06-

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 08-09-01 ACQUIRED 05-31-01	7,865 62	10,118 00	2,252 38-
SCP POOL CORP COM				
SHARES	SOLD 08-09-01 ACQUIRED 05-30-01	27,649 07	29,887 94	2,761 13-
#REORG STANFORD MICRODEVICES INC N/C TO SIRENZA MICRODEVICES INC 2825701 9/20/01				
SHARES	SOLD 08-09-01 ACQUIRED 05-30-01	7,776 74	14,305 50	6,528 76-
SHARES	SOLD 08-09-01 ACQUIRED 05-31-01	4,948 83	8,225 00	3,276 17-
#REORG STANFORD MICRODEVICES INC N/C TO SIRENZA MICRODEVICES INC 2825701 9/20/01				
SHARES	SOLD 08-09-01 ACQUIRED 05-30-01	4,202 14	7,945 14	3,743 00-
SHARES	SOLD 08-09-01 ACQUIRED 05-30-01	6,303 20	11,704 50	5,401 30-
WILSONS LEATHER EXPERTS INC COM				
SHARES	SOLD 08-09-01 ACQUIRED 05-31-01	18,731 37	22,620 00	3,888 63-
BOSTON COMMUNICATIONS GROUP INC COM				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
08-10-01 SOLD	18,899 37	20,951 00	2,051 63-	CAREER ED CORP COM SHARES 1,400 00
07-10-01 ACQUIRED				
08-10-01 SOLD	19,066,16	15,483 00	3,583 16	FREDS INC CL A SHARES 300 00
08-10-01 ACQUIRED				
08-10-01 SOLD	36,843 27	33,230 40	3,612 87	HALL KINION & ASSOCS INC COM SHARES 1,400 00
08-10-01 ACQUIRED				
08-10-01 SOLD	12,759 57	19,360 00	6,600 43-	SHARES 2,200,00
08-10-01 ACQUIRED				
08-10-01 SOLD	15,079 50	22,383 92	7,304 42-	SHARES 2,600 00
08-10-01 ACQUIRED				
08-10-01 SOLD	12,179 59	16,800 00	4,620 41-	SHARES 2,100,00
08-10-01 ACQUIRED				
08-10-01 SOLD	18,559,38	25,792 00	7,232 62-	SHARES 3,200 00
08-10-01 ACQUIRED				
08-10-01 SOLD	14,499 52	20,750 00	6,250 48-	SHARES 2,500 00
08-10-01 ACQUIRED				

KNIGHT TRANSN INC COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-10-01 SOLD 06-01-01 ACQUIRED	13,149 58	15,930 00	2,780 42-
LODGENET ENTMT CORP				
SHARES	08-10-01 SOLD 06-04-01 ACQUIRED	6,574 79	5,436 00	1,138 79
MEMBERWORKS INC COM				
SHARES	08-10-01 SOLD 07-06-01 ACQUIRED	9,287 69	8,138 00	1,149 69
RENT-WAY INC COM				
SHARES	08-10-01 SOLD 07-02-01 ACQUIRED	14,593.11	19,620 00	5,026 89-
FREDS INC CL A				
SHARES	08-13-01 SOLD 06-04-01 ACQUIRED	21,519 28	18,988 80	2,530 48
KNIGHT TRANSN INC COM				
SHARES	08-13-01 SOLD 06-04-01 ACQUIRED	6,554 78	5,436 00	1,118 78
LODGENET ENTMT CORP				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
OPTIMAL ROBOTICS CORP CL A NEW	08-13-01 SOLD 06-04-01 ACQUIRED	50,954 60	30,920 00	20,034 60
SHARES	08-13-01 SOLD 06-04-01 ACQUIRED	13,848 47	13,650 00	198 47
700.00				
RENT-WAY INC COM	08-13-01 SOLD 07-02-01 ACQUIRED	10,799 64	14,715 00	3,915 36-
SHARES	08-13-01 SOLD 07-02-01 ACQUIRED	46,078 45	54,364 80	8,286 35-
6,400 00				
SCP POOL CORP COM	08-13-01 SOLD 05-30-01 ACQUIRED	59,266 02	53,331 30	5,934 72
SHARES	08-13-01 SOLD 05-30-01 ACQUIRED	25,679 14	19,312 00	6,367 14
1,500 00				
BOSTON COMMUNICATIONS GROUP INC COM	08-13-01 SOLD 05-31-01 ACQUIRED	25,679 14	19,312 00	6,367 14
SHARES	08-13-01 SOLD 05-31-01 ACQUIRED			
1,600 00				
KNIGHT TRANSN INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
LODGENET ENMT CORP SHARES	08-14-01 ACQUIRED	15,469 48	12,684 00	2,785 48
THE MEN'S WEARHOUSE INC COMMON STOCK SHARES	08-14-01 ACQUIRED	5,924 80	5,850 00	74 80
OPTIMAL ROBOTICS CORP CL A NEW SHARES	08-14-01 ACQUIRED	35,250 96	37,813 16	2,562 20-
ANNALY MTG MGMT INC COM SHARES	08-14-01 ACQUIRED	71,523 61	42,840 00	28,683 61
BOSTON COMMUNICATIONS GROUP INC COM SHARES	08-15-01 ACQUIRED	39,530 99	35,230 41	4,300 58
KNIGHT TRANSN INC COM SHARES	08-15-01 ACQUIRED	8,429 71	6,035 00	2,394 71

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
LODGENET ENMTY CORP SHARES	08-15-01 SOLD 06-04-01 ACQUIRED	6,002 79	5,850 00	152 79
THE MEN'S WEARHOUSE INC COMMON STOCK SHARES	08-15-01 SOLD 05-30-01 ACQUIRED	35,533 05	37,813 16	2,280 11-
#REGORG SAGE INC PLAN OF MERGER TO GENESIS MICROCHIP INC DEL 234675B EFF 2/20/02 SHARES	08-15-01 SOLD 06-05-01 ACQUIRED	29,782 67	17,710 00	7,072 67
ASYST TECHNOLOGIES INC COM SHARES	08-16-01 SOLD 05-29-01 ACQUIRED	35,639 61	50,856 00	15,216 39-
KNIGHT TRANSN INC COM SHARES	08-16-01 SOLD 05-29-01 ACQUIRED	3,120 64	2,456 48	664 16

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
08-16-01 ACQUIRED	11,442.37	9,504.00	1,938.37	SHARES, ASST TECHNOLOGIES INC COM
08-17-01 SOLD	24,529.58	35,208.00	10,678.42-	SHARES ASST TECHNOLOGIES INC COM
05-29-01 ACQUIRED				SHARES ASST TECHNOLOGIES INC COM
08-17-01 SOLD	4,088.27	5,565.00	1,476.73-	SHARES UNITED NAT FOODS INC COM
06-01-01 ACQUIRED				SHARES UNITED NAT FOODS INC COM
08-17-01 SOLD	19,078.56	25,998.00	6,919.44-	SHARES UNITED NAT FOODS INC COM
06-04-01 ACQUIRED				SHARES UNITED NAT FOODS INC COM
08-17-01 SOLD	52,935.51	56,129.92	3,194.41-	SHARES ANALY MGT INC COM
05-30-01 ACQUIRED				SHARES ANALY MGT INC COM
08-20-01 SOLD	28,201.70	24,785.50	3,416.20	SHARES ASST TECHNOLOGIES INC COM
05-31-01 ACQUIRED				SHARES ASST TECHNOLOGIES INC COM
08-20-01 SOLD	1,484.50	1,304.83	179.67	SHARES ASST TECHNOLOGIES INC COM
06-04-01 ACQUIRED				SHARES ASST TECHNOLOGIES INC COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-20-01 SOLD 05-30-01 ACQUIRED	20,219 47	27,075 00	6,855 53-
SHARES	08-20-01 SOLD 05-31-01 ACQUIRED	16,175 58	22,116 00	5,940 42-
SHARES	08-20-01 SOLD 06-01-01 ACQUIRED	20,219 48	27,825 00	7,605 52-
UNITED NAT FOODS INC COM				
SHARES	08-20-01 SOLD 05-30-01 ACQUIRED	164,379.65	159,619 46	4,760 19
UNITED NAT FOODS INC COM				
SHARES	08-21-01 SOLD 05-30-01 ACQUIRED	7,468 75	7,016 24	452 51
SHARES	08-21-01 SOLD 06-01-01 ACQUIRED	78,421 88	73,080 00	5,341 88
PROVINCE HEALTHCARE CO COM				
SHARES	08-22-01 SOLD 06-05-01 ACQUIRED	59,062 03	45,856 00	13,206 03
CALIFORNIA PIZZA KITCHEN INC COM ISIN				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-23-01 SOLD 06-07-01 ACQUIRED	31,513 99	36,705 60	5,191 61-
SHARES	08-23-01 SOLD 06-11-01 ACQUIRED	11,817 74	13,701 00	1,883 26-
SHARES	08-23-01 SOLD 06-13-01 ACQUIRED	11,817 75	13,677 00	1,859 25-
SHARES	08-23-01 SOLD 06-29-01 ACQUIRED	11,817 74	13,905 00	2,087 26-
SHARES	08-23-01 SOLD 07-02-01 ACQUIRED	11,817 75	13,890 00	2,072 25-
SHARES	08-23-01 SOLD 08-06-01 ACQUIRED	23,635 49	25,560 00	1,924 51-
THE MEN'S WEARHOUSE INC COMMON STOCK				
SHARES	08-23-01 SOLD 05-30-01 ACQUIRED	19,120 64	21,607 52	2,486 88-
SHARES	08-23-01 SOLD 06-01-01 ACQUIRED	31,071 04	35,067 11	3,996 07-
TETRA TECHNOLOGIES INC DEL COM				
SHARES	08-28-01 SOLD 06-04-01 ACQUIRED	36,892 46	42,502 50	5,610 04-
GREY WOLF INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-29-01 SOLD	31,217.15	88,238.80	57,021.65-
SHARES	08-29-01 SOLD	10,565.80	28,024.92	17,459.12-
SHARES	08-29-01 SOLD	8,404.62	22,925.00	14,520.38-
SHARES	08-29-01 SOLD	12,726.99	34,109.74	21,382.75-
SHARES	08-29-01 SOLD	10,085.54	27,594.00	17,508.46-
HORIZON OFFSHORE INC COM				
SHARES	08-29-01 SOLD	22,780.88	54,656.00	31,875.12-
SHARES	08-29-01 SOLD	34,984.92	78,807.82	43,822.90-
SHARES	08-29-01 SOLD	19,526.47	43,362.00	23,835.53-
SHARES	08-29-01 SOLD	15,458.45	34,998.00	19,539.55-

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
08-29-01 SOLD 06-01-01 ACQUIRED	22,780 88	51,856 00	29,075 12-	SHARES
08-29-01 SOLD 06-04-01 ACQUIRED	18,712 87	46,276 00	27,563.13-	SHARES
08-29-01 SOLD 06-11-01 ACQUIRED	13,831 25	30,366 93	16,535 68-	SHARES
TETRA TECHNOLOGIES INC DEL COM				
08-29-01 SOLD 06-01-01 ACQUIRED	33,580 53	38,409 00	4,828 47-	SHARES
08-29-01 SOLD 06-04-01 ACQUIRED	4,797 22	5,667 00	869 78-	SHARES
UNIT CORP COM				
08-29-01 SOLD 06-01-01 ACQUIRED	27,702 87	65,045 70	37,342 83-	SHARES
08-29-01 SOLD 06-04-01 ACQUIRED	23,085 72	57,414 50	34,328 78-	SHARES
HORIZON OFFSHORE INC COM				
08-30-01 SOLD 06-08-01 ACQUIRED	24,419 19	58,419 57	34,000 38-	SHARES

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
UNIT CORP COM				
SHARES	SOLD 08-30-01 ACQUIRED 06-11-01	11,839 60	28,580 64	16,741 04-
UNIT CORP COM				
SHARES	SOLD 08-30-01 ACQUIRED 05-29-01	35,964 20	83,277 09	47,312 89-
SHARES	SOLD 08-30-01 ACQUIRED 05-31-01	19,365 34	45,425 52	26,060 18-
SHARES	SOLD 08-30-01 ACQUIRED 06-01-01	1,844 32	4,336 38	2,492 06-
TETRA TECHNOLOGIES INC DEL COM				
SHARES	SOLD 08-31-01 ACQUIRED 06-01-01	13,852 75	16,461 08	2,608 25-
UNIT CORP COM				
SHARES	SOLD 08-31-01 ACQUIRED 05-29-01	36,983 56	85,412 40	48,428 84-
SHARES	SOLD 08-31-01 ACQUIRED 05-30-01	24,963 90	56,578 50	31,614 60-
CAREER ED CORP COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
QUICKSILVER INC COM				
SHARES	09-04-01 SOLD	63,481 96	56,771 00	6,710 96
	06-01-01 ACQUIRED			
SHARES	09-04-01 SOLD	11,542 17	10,160 00	1,382 17
	05-29-01 ACQUIRED			
QUICKSILVER INC COM				
SHARES	09-04-01 SOLD	17,933 48	20,228 00	2,294 52-
	05-30-01 ACQUIRED			
SHARES	09-04-01 SOLD	17,933 48	19,804 00	1,870 52-
	06-01-01 ACQUIRED			
TETRA TECHNOLOGIES INC DEL COM				
SHARES	09-04-01 SOLD	6,884.77	8,230 50	1,345 73-
	06-01-01 ACQUIRED			
FREDS INC CL A				
SHARES	09-05-01 SOLD	15,696 98	12,096 00	3,600 98
	06-01-01 ACQUIRED			
SHARES	09-05-01 SOLD	5,232 32	4,153 80	1,078 52
	06-04-01 ACQUIRED			

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DATE SOLD/ ACQUIRED	SALES RECEIPTS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
09-05-01 SOLD	30,526 37	37,132 50	6,606 13-	SHARES
06-01-01 ACQUIRED				
09-05-01 SOLD	8,140 37	9,829 80	1,689 43-	SHARES
06-07-01 ACQUIRED				
09-05-01 SOLD	19,601 34	21,444 00	1,842 66-	SHARES
05-29-01 ACQUIRED				
09-06-01 SOLD	52,753 24	36,720 00	16,033 24	SHARES
06-04-01 ACQUIRED				
09-06-01 SOLD	34,389 65	39,574 98	5,185 33-	SHARES
06-04-01 ACQUIRED				
09-06-01 SOLD	38,210 72	49,149 00	10,938 28-	SHARES
06-07-01 ACQUIRED				
09-06-01 SOLD	54,395 71	61,651 50	7,255 79-	SHARES
05-29-01 ACQUIRED				

PROVINCE HEALTHCARE CO COM

TETRA TECHNOLOGIES INC DEL COM

QUICKSILVER INC COM

OPTIMAL ROBOTICS CORP CL A NEW

TETRA TECHNOLOGIES INC DEL COM

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LUMINA FOUNDATION
 RS INVESTMENT MANAGEMENT

02070 ACCOUNT NO 26-09627
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
09-10-01 SOLD	51,733 59	40,124 00	11,609 59	SHARES
06-05-01 ACQUIRED				APPLIED FILMS CORP COM
09-18-01 SOLD	4,499 85	6,135 86	1,635 21-	SHARES
05-30-01 ACQUIRED				CITYC CORP COM
09-18-01 SOLD	141,095 37	150,202 14	9,106 77-	SHARES
05-30-01 ACQUIRED				ANALY MFG MGMT INC COM
09-19-01 SOLD	18,241 24	18,263 00	21 76-	SHARES
05-31-01 ACQUIRED				APPLIED FILMS CORP COM
09-19-01 SOLD	14,732 13	22,495 22	7,763 09-	SHARES
05-30-01 ACQUIRED				HIBBERT SPORTING GOODS INC COM
09-19-01 SOLD	14,611 01	24,036 00	9,424 99-	SHARES
06-01-01 ACQUIRED				THE MEN'S WEARHOUSE INC COMMON STOCK

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ACCOUNT NO 26-09627 LUMINA FOUNDATION
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MONACO COACH CORP COM	SOLD 09-19-01 ACQUIRED 07-03-01	11,362 56	17,838 00	6,475 44-
POZEN INC COM	SOLD 09-19-01 ACQUIRED 06-01-01	2,684 91	7,152.00	4,467 09-
SHARES.	SOLD 09-19-01 ACQUIRED 06-04-01	12,977 06	34,800 00	21,822 94-
REDWOOD TR INC COM	SOLD 09-19-01 ACQUIRED 05-29-01	32,383 71	33,467 00	1,083 29-
SHARES	SOLD 09-19-01 ACQUIRED 08-20-01	15,673 47	28,216 60	12,543 13-
THERMA-WAVE INC COM STOCK	SOLD 09-20-01 ACQUIRED 05-31-01	2,614 31	2,609 00	5 31
SHARES	SOLD 09-20-01 ACQUIRED 05-31-01	2,614 31	2,609 00	5 31
ANALLY MTG MGMT INC COM	SOLD 09-20-01 ACQUIRED 05-31-01	2,614 31	2,609 00	5 31

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
09-20-01 SOLD 06-01-01 ACQUIRED	23,528 81	23,463 00	65 81	APPLIED FILMS CORP COM SHARES 1,800 00
09-20-01 SOLD 05-30-01 ACQUIRED	25,244 15	34,765 34	9,521 19-	HIBBETT SPORTING GOODS INC COM SHARES: 1,700 00
09-20-01 SOLD 05-31-01 ACQUIRED	2,494 92	3,997 00	1,502 08-	THE MEN'S WEARHOUSE INC COMMON STOCK SHARES: 100 00
09-20-01 SOLD 06-01-01 ACQUIRED	12,474 58	20,030 00	7,555.42-	THE MEN'S WEARHOUSE INC COMMON STOCK SHARES: 500 00
09-20-01 SOLD 05-30-01 ACQUIRED	53,092 95	75,486 04	22,393 09-	MONACO COACH CORP COM SHARES: 2,800 00
09-20-01 SOLD 05-31-01 ACQUIRED	41,715 88	59,156 02	17,440 14-	MONACO COACH CORP COM SHARES: 2,200 00
09-20-01 SOLD 06-01-01 ACQUIRED	11,377 06	16,184 82	4,807 76-	MONACO COACH CORP COM SHARES: 600,00

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-20-01 SOLD 07-05-01 ACQUIRED	19,740 13	31,639 68	11,899 55-
WILSONS LEATHER EXPERTS INC COM				
SHARES	09-20-01 SOLD	1,149 96	1,880 00	730 04-
SHARES	09-20-01 SOLD 05-31-01 ACQUIRED	11,499 61	18,850 00	7,350 39-
WILSONS LEATHER EXPERTS INC COM				
SHARES	09-20-01 SOLD 05-29-01 ACQUIRED	52,691 69	86,480.00	33,788 31-
MONACO COACH CORP COM				
SHARES	09-21-01 SOLD 06-07-01 ACQUIRED	14,339 52	18,062 24	3,722 72-
SHARES	09-21-01 SOLD 06-08-01 ACQUIRED	32,263 92	41,938 74	9,674 82-
SHARES	09-21-01 SOLD 06-11-01 ACQUIRED	5,377 32	7,476 54	2,099 22-
SHARES	09-21-01 SOLD 06-12-01 ACQUIRED	25,094 16	33,501 02	8,406 86-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
09-21-01 SOLD 06-13-01 ACQUIRED	5,377 32	7,464 96	2,087 64-	SHARES 450.00
09-21-01 SOLD 06-14-01 ACQUIRED	5,377 31	7,471 41	2,094 10-	SHARES 450.00
09-21-01 SOLD 07-05-01 ACQUIRED	4,182 37	6,921 18	2,738 81-	SHARES, 350.00
09-21-01 SOLD 05-29-01 ACQUIRED	1,021 96	1,880 00	858 04-	SHARES 100 00
09-21-01 SOLD 05-29-01 ACQUIRED	19,885 53	37,600 00	17,714 47-	SHARES 2,000 00
09-24-01 SOLD 05-30-01 ACQUIRED	61,667 94	63,722 12	2,054 18-	SHARES 2,800 00
09-24-01 SOLD 05-29-01 ACQUIRED	23,783 45	38,035 55	14,252 10-	SHARES 3,500 00
				RESORTQUEST INTL INC COM
				OAK TECHNOLOGY INC COM
				CYTC CORP COM
				WILSONS LEATHER EXPERTS INC COM
				WILSONS LEATHER EXPERTS INC COM

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**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES · THERMA-WAVE INC COM STOCK	09-24-01 SOLD 06-04-01 ACQUIRED	777.17	2,517.00	1,739.83-
SHARES · THERMA-WAVE INC COM STOCK	09-24-01 SOLD 08-17-01 ACQUIRED	18,944.36	29,700.00	10,755.64-
SHARES · WILSONS LEATHER EXPERTS INC COM	09-24-01 SOLD 05-29-01 ACQUIRED	22,150.40	41,360.00	19,209.60-
SHARES · INTERLINK ELECTRS	09-24-01 SOLD 06-04-01 ACQUIRED	4,027.34	7,480.00	3,452.66-
SHARES · OAK TECHNOLOGY INC COM	09-25-01 SOLD 05-30-01 ACQUIRED	3,902.36	13,181.00	9,278.64-
SHARES · RESORTQUEST INTL INC COM	09-25-01 SOLD 05-29-01 ACQUIRED	24,250.69	38,035.55	13,784.86-
SHARES THERMA-WAVE INC COM STOCK	09-25-01 SOLD 06-04-01 ACQUIRED	2,979.01	10,068.00	7,088.99-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-25-01 ACQUIRED 08-22-01	17,152 59	27,446 50	10,293 91-
WILSONS LEATHER EXPERTS INC COM				
SHARES	09-25-01 SOLD	18,825 45	39,249 00	20,423 55-
SHARES	09-25-01 SOLD	21,514 80	44,880 00	23,365 20-
ARTHROCARE CORP COM				
SHARES	09-26-01 SOLD	39,013 69	41,364 00	2,350 31-
ARTHROCARE CORP COM				
SHARES	09-26-01 SOLD	38,595 88	43,662 00	5,066 12-
ARTHROCARE CORP CL A NEW				
SHARES	09-26-01 SOLD	63,394 62	65,670 00	2,275 38-
RESORTQUEST INTL INC COM				
SHARES	09-26-01 SOLD	7,702 75	25,735 50	18,032 75-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-26-01 SOLD 05-31-01 ACQUIRED	6,235 56	20,901 50	14,665 94-
SHARES	09-26-01 SOLD 06-01-01 ACQUIRED	9,536 74	32,583 00	22,846 26-
SHARES:	09-26-01 SOLD 06-04-01 ACQUIRED	4,034 77	13,843 50	9,808 73-
#REORG STANFORD MICRODEVICES INC N/C TO SIRENZA MICRODEVICES INC 2825701 9/20/01	09-26-01 SOLD 05-31-01 ACQUIRED	3,575 84	10,575 00	6,999 16-
SHARES	09-26-01 SOLD 07-12-01 ACQUIRED	397 32	1,171 75	774 43-
WILSONS LEATHER EXPERTS INC COM	09-26-01 SOLD 05-30-01 ACQUIRED	9,064 49	18,690 00	9,625 51-
SHARES	09-27-01 SOLD 05-29-01 ACQUIRED	2,379 42	8,578 50	6,199 08-
RESORTQUEST INTL INC COM				
SHARES				
ANALY MGT INC COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 09-28-01 ACQUIRED 05-30-01	11,260 10	10,397 76	862 34
SHARES	SOLD 09-28-01 ACQUIRED 06-01-01	97,855 99	99,319 00	3,536,44
ARTHAOCARE CORP COM	SOLD 09-28-01 ACQUIRED 05-29-01	29,860 17	27,576 00	2,715 83-
SHARES	SOLD 09-28-01 ACQUIRED 06-01-01	9,143 36	9,529 00	380 64-
CYTYC CORP COM	SOLD 09-28-01 ACQUIRED 05-30-01	176,534 11	159,305 30	17,228 81
GENESCO INC COM	SOLD 09-28-01 ACQUIRED 08-08-01	12,730 61	17,592 00	4,861 39-
OAK TECHNOLOGY INC COM	SOLD 09-28-01 ACQUIRED 05-29-01	10,496 85	15,214 22	4,717 37-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
REDFORD TR INC COM	09-28-01 SOLD 06-01-01 ACQUIRED	2,900 00	400 00	2,500 00
RESORTQUEST INTL INC COM	09-28-01 SOLD 05-29-01 ACQUIRED	57,304 56	57,372.00	67 44-
SHARES:				
SHARES	09-28-01 SOLD	3,700 00	45,343 50	34,329 34-
SHARES	09-28-01 SOLD	2,200 00	26,521 00	19,972 05-
SHARES	09-28-01 SOLD	3,600 00	35,811.00	25,094 52-
SHARES	09-28-01 SOLD	600 00	6,989 10	5,203 02-
SHARES:				
SHARES	09-28-01 SOLD	3,150.00	39,847 50	4,361 27

#REGS SAGE INC PLAN OF MERGER TO
 GENESIS MICROCHIP INC DEL 2346758 EFF
 2/20/02

SYNOR INTL CORP NEW

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 09-28-01 ACQUIRED 06-27-01	19,984 91	18,420 00	1,564 91
SHARES	SOLD 09-28-01 ACQUIRED 06-28-01	13,323 27	12,092 52	1,230 75
GENESCO INC COM	SOLD 10-01-01 ACQUIRED 08-07-01	6,378 03	8,742 16	2,364 13-
SHARES	SOLD 10-01-01 ACQUIRED 08-08-01	28,701 11	39,582 00	10,880 89-
INTERLINK ELECTRS	SOLD 10-01-01 ACQUIRED 05-30-01	3,065 89	13,181 00	10,115 11-
SHARES	SOLD 10-01-01 ACQUIRED 05-30-01	3,288 21	13,181 00	9,892 79-
INTERLINK ELECTRS	SOLD 10-01-01 ACQUIRED 05-30-01	56,646 36	153,180 03	96,533 67-
RSA SEC INC COM USDD 01	SOLD 10-01-01 ACQUIRED 05-30-01			
SHARES:	SOLD 10-01-01 ACQUIRED 05-30-01			
SHARES:	SOLD 10-01-01 ACQUIRED 05-30-01			

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
#REORG VIRATA STK MERGER GLOBESPAN VIRATA 2351394 01 02 EFF 12/17/01	10-01-01 SOLD 07-11-01 ACQUIRED	4,917.14	7,230.00	2,312 86-
SHARES	600 00			
SHARES	2,500.00	20,488 06	32,437 50	11,949 44-
SHARES	10-01-01 SOLD 08-01-01 ACQUIRED	32,780 91	52,669 20	19,888 29-
CONCURRENT COMPUTER CORP NEW COM NEW	10-02-01 SOLD 05-29-01 ACQUIRED	24,399 28	20,336 00	4,063 28
SHARES	3,100 00			
CYTAC CORP COM	10-02-01 SOLD 05-30-01 ACQUIRED	2,749 90	2,275 79	474 11
SHARES	100 00			
INTERCEPT INC COM	10-02-01 SOLD 06-04-01 ACQUIRED	14,714 50	14,148 00	566 50
SHARES	450 00			
INTERLINK ELECTRS				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	10-02-01 SOLD 10-02-01 SOLD	3,653 87	13,651 75	9,997 88-
MEDICIS PHARMACEUTICAL CORP CL A NEW	10-02-01 SOLD 05-29-01 ACQUIRED	73,087 24	73,109 25	22 01-
OAK TECHNOLOGY INC COM	10-02-01 SOLD 06-01-01 ACQUIRED	13,768 84	20,577 00	6,808 16-
RSA SEC INC COM USD0 01	10-02-01 SOLD 05-30-01 ACQUIRED	9,090 10	24,028,24	14,938 14-
SHARES	10-02-01 SOLD 10-02-01 SOLD	18,180,19	47,968 00	29,787 81-
SHARES:	10-02-01 SOLD 06-04-01 ACQUIRED	13,067 01	33,810 00	20,742 99-
SHARES.	10-02-01 SOLD 06-01-01 ACQUIRED	8,851 20	11,025 00	2,173 80-
#REORG VIRATA STK MERGER GLOBESPAN VIRATA 2551394 a1 02 EFF 12/17/01				

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01-01-01 THROUGH 12-31-01

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 700 00	SOLD 10-02-01 ACQUIRED 07-11-01	5,900 80	8,435 00	2,534 20-
ARTHROCARE CORP COM				
SHARES. 1,000 00	SOLD 10-03-01 ACQUIRED 05-30-01	20,216 83	21,888 90	1,672 07-
SHARES. 2,900 00	SOLD 10-03-01 ACQUIRED 06-01-01	58,628 79	65,598 00	6,969 21-
CONCURRENT COMPUTER CORP NEW COM NEW				
SHARES 4,300 00	SOLD 10-03-01 ACQUIRED 05-29-01	33,304 10	28,208 00	5,096 10
INTERCEPT INC COM				
SHARES 1,150 00	SOLD 10-03-01 ACQUIRED 05-31-01	38,079 37	34,960 00	3,119 37
SHARES 450 00	SOLD 10-03-01 ACQUIRED 06-04-01	14,900 62	14,148 00	752 62
NATUS MED INC DEL COM				
SHARES. 14,950 00	SOLD 10-03-01 ACQUIRED 07-20-01	59,050 53	164,450 00	105,399 47-
OAK TECHNOLOGY INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-03-01 ACQUIRED 05-31-01	6,791 17	9,369 00	2,577 83-
SHARES	SOLD 10-03-01 ACQUIRED 06-01-01	18,109.79	25,992.00	7,882 21-
RSA SEC INC COM USD0 01	SOLD 10-03-01 ACQUIRED 06-01-01	26,472 79	70,008 00	43,535 21-
SHARES	SOLD 10-03-01 ACQUIRED 06-04-01	7,169 72	19,110 00	11,940 28-
#REGORG VIRATA STK MERGER GLOBESPAN VIRATA 2551394 01 02 EFF 12/17/01				
SHARES:	SOLD 10-03-01 ACQUIRED 05-31-01	3,233.89	3,629 50	395.61-
SHARES	SOLD 10-03-01 ACQUIRED 06-01-01	1,385 95	1,575 00	189 05-
SHARES:	SOLD 10-03-01 ACQUIRED 06-04-01	8,315.72	9,432 00	1,116 28-
ARTHRORCARE CORP COM				
SHARES	SOLD 10-04-01 ACQUIRED 05-30-01	35,562 30	37,211 13	1,648 83-
INTERCEPT INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 900 00	SOLD 10-04-01 ACQUIRED 05-31-01	31,165.15	27,360 00	3,805 15
OAK TECHNOLOGY INC COM				
SHARES: 1,350 00	SOLD 10-04-01 ACQUIRED 05-30-01	10,749 69	13,783 50	3,033 81-
SHARES 2,200 00	SOLD 10-04-01 ACQUIRED 05-31-01	17,518 01	22,902 00	5,383 99-
#REGO VIRATA STK MERGER GLOBESPAN VIRATA 2351394 01 02 EFF 12/17/01				
SHARES: 950 00	SOLD 10-04-01 ACQUIRED 05-30-01	9,314 44	9,618 75	304 31-
SHARES 450 00	SOLD 10-04-01 ACQUIRED 05-31-01	4,412.10	4,666 50	254 40-
SIRENZA MICRODEVICES INC COM				
SHARES 350 00	SOLD 10-05-01 ACQUIRED 07-12-01	1,546 94	4,101 12	2,554 18-
XOMA CORP COM BERMUDA				
SHARES: 4,450 00	SOLD 10-05-01 ACQUIRED 05-29-01	29,133 18	61,810 50	32,677 32-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
VISIONICS CORP DEL COM	SOLD 10-08-01 ACQUIRED 09-29-01	19,541.67	16,303.00	3,238.67
ALLOY INC COM STK	SOLD 10-08-01 ACQUIRED 09-28-01	48,156.25	38,217.37	9,938.88
SHARES.	SOLD 10-10-01 ACQUIRED 09-17-01	28,522.60	22,817.10	5,705.50
SHARES.	SOLD 10-10-01 ACQUIRED 09-25-01	4,503.57	3,330.00	1,173.57
ANALY MTG MGMT INC COM	SOLD 10-10-01 ACQUIRED 05-30-01	28,296.13	27,294.12	1,002.01
INTERLINK ELECTRS	SOLD 10-10-01 ACQUIRED 05-30-01	7,553.25	23,537.50	15,984.25-
SHARES	SOLD 10-10-01 ACQUIRED 05-30-01	2,500.00	2,500.00	
OAK TECHNOLOGY INC COM	SOLD 10-10-01 ACQUIRED 05-30-01	7,553.25	23,537.50	15,984.25-

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 RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
REDWOOD TR INC COM				
SHARES	SOLD 10-10-01	10,660 59	13,783 50	3,122 91-
	ACQUIRED 05-30-01			
SIRENZA MICRODEVICES INC COM				
SHARES:	SOLD 10-10-01	7,437 59	7,171 50	266 09
	ACQUIRED 05-29-01			
SHARES	SOLD 10-10-01	12,395 98	11,902 50	493 48
	ACQUIRED 05-31-01			
OAK TECHNOLOGY INC COM				
SHARES	SOLD 10-10-01	8,185 17	26,784 00	18,598.83-
	ACQUIRED 06-01-01			
SHARES,	SOLD 10-10-01	6,138 87	19,350 00	13,211 13-
	ACQUIRED 06-04-01			
SHARES	SOLD 10-10-01	2,898.91	9,959 88	7,060 97-
	ACQUIRED 07-12-01			
SHARES	SOLD 10-10-01	5,797 83	14,141 62	8,343 79-
	ACQUIRED 08-02-01			
ALLOY INC COM STK				
SHARES:	SOLD 10-11-01	10,869 06	13,273 00	2,403 94-
	ACQUIRED 05-30-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ANNUALY MGT MGMT INC COM				
SHARES:				
SOLD 10-11-01	700 00	10,639.64	7,745 50	2,894.14
ACQUIRED 09-18-01				
INTERLINK ELECTRS				
SHARES:				
SOLD 10-11-01	1,400.00	18,735 43	18,196.08	539.35
ACQUIRED 05-30-01				
REDWOOD TR INC COM				
SHARES				
SOLD 10-11-01	600 00	1,885 68	5,334 72	3,449 04-
ACQUIRED 05-30-01				
SHARES				
SOLD 10-11-01	600 00	14,758 30	14,283 00	475 30
ACQUIRED 05-31-01				
SIRENZA MICRODEVICES INC COM				
SHARES:				
SOLD 10-11-01	100 00	2,459.72	2,380 50	79 22
ACQUIRED 06-01-01				
SHARES:				
SOLD 10-11-01	2,000 00	6,722 97	16,637 20	9,914 23-
ACQUIRED 08-02-01				

#REGORG VIRATA STK MERGER GLOBESPAN
 VIRATA 2351394 21 02 EFF 12/17/01

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-11-01 ACQUIRED 05-30-01	10,936 53	9,990 00	946 53
SHARES	SOLD 10-11-01 ACQUIRED 05-30-01	22,419 90	20,756 25	1,663 65
FREDS INC CL A SHARES	SOLD 10-12-01 ACQUIRED 06-01-01	21,979 26	16,128 00	5,851 26
INTERLINK ELECTRS SHARES	SOLD 10-12-01 ACQUIRED 05-30-01	2,856.27	8,446 64	5,590 37-
ALLOY INC COM STK SHARES	SOLD 10-15-01 ACQUIRED 09-18-01	23,324 22	16,597 50	6,726 72
ANNALY MTG MGMT INC COM SHARES	SOLD 10-15-01 ACQUIRED 05-30-01	9,370 58	9,098 04	272 54
INTERLINK ELECTRS SHARES	SOLD 10-15-01 ACQUIRED 05-30-01	2,002 70	6,223 84	4,221 14-
PROVINCE HEALTHCARE CO COM SHARES	SOLD 10-15-01 ACQUIRED 05-30-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAINS/LOSSES
DESCRPTION OF PROPERTY	10-15-01	24,917 91	20,625 00	4,292 91
SHARES	SOLD			
750 00	ACQUIRED			
10-15-01	10-15-01	9,967.17	8,598 00	1,369 17
SHARES	SOLD			
300 00	ACQUIRED			
06-05-01	10-15-01	7,404 05	7,141 50	262 55
SHARES	SOLD			
500 00	ACQUIRED			
06-01-01	10-15-01	11,519 61	18,624 00	7,104 39-
SHARES	SOLD			
600 00	ACQUIRED			
05-30-01	10-15-01	15,359 49	24,880 00	9,520 51-
SHARES:	SOLD			
800 00	ACQUIRED			
06-04-01	10-15-01	9,707 28	11,187 00	1,479 72-
SHARES.	SOLD			
1,650 00	ACQUIRED			
05-31-01	10-15-01	10,091 95	8,320 00	1,771 95
SHARES:	SOLD			
1,300 00	ACQUIRED			
06-29-01	10-16-01			
ACQUIRED				
DIGITALTHINK INC COM STK ISIN#				
US25388M1009				
SOMERA COMMUNICATIONS INC COM				
RESOURCES CONNECTION INC COM				
REDWOOD TR INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 10-16-01 ACQUIRED 07-02-01	4,657 83	4,057 20	608 63
SHARES:	SOLD 10-16-01 ACQUIRED 07-03-01	776 30	695.00	81 30
SHARES:	SOLD 10-16-01 ACQUIRED 07-05-01	1,552 61	1,426.64	125 97
SHARES:	SOLD 10-16-01 ACQUIRED 07-06-01	1,552.61	1,480.00	72 61
SHARES:	SOLD 10-16-01 ACQUIRED 07-09-01	2,328 91	2,397 45	68 54-
SHARES	SOLD 10-16-01 ACQUIRED 07-10-01	1,552 61	1,650 00	97 39-
SHARES	SOLD 10-16-01 ACQUIRED 07-11-01	2,328 91	2,443 80	114 89-
SHARES	SOLD 10-16-01 ACQUIRED 07-11-01	776 30	823 50	47,20-
SHARES:	SOLD 10-16-01 ACQUIRED 07-12-01	1,552 61	1,662 00	109 39-
SHARES	SOLD 10-16-01 ACQUIRED 07-13-01	8,539 34	10,560 00	2,020 66-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	SOLD 10-16-01 ACQUIRED 07-13-01	776 31	866 50	90 19-
SHARES	SOLD 10-16-01 ACQUIRED 07-16-01	2,328 91	2,799 00	470 09-
SHARES	SOLD 10-16-01 ACQUIRED 07-16-01	3,105 22	3,709 16	603 94-
SHARES	SOLD 10-16-01 ACQUIRED 07-17-01	7,763 04	9,316 70	1,553 66-
INTERLINK ELECTRS				
SHARES	SOLD 10-16-01 ACQUIRED 05-30-01	3,481 97	10,224 88	6,742 91-
SHARES	SOLD 10-16-01 ACQUIRED 06-01-01	10 143 13	29,480 00	19,336 87-
KNIGHT TRANSMN INC COM				
SHARES	SOLD 10-16-01 ACQUIRED 05-29-01	11,774 60	8,188 27	3,586 33
PHOTON DYNAMICS INC COM				
SHARES	SOLD 10-16-01 ACQUIRED 05-30-01	25,932 43	32,040 00	6,107 57-
REDWOOD TR INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-16-01 ACQUIRED 06-01-01	9,750 95	9,522 00	208 95
SOMERA COMMUNICATIONS INC COM				
SHARES	SOLD 10-16-01 ACQUIRED 05-31-01	23,532 59	26,442 00	2,909 41-
INTERLINK ELECTRS				
SHARES	SOLD 10-17-01 ACQUIRED 06-01-01	2,097 35	5,720 00	3,622 65-
SHARES	SOLD 10-17-01 ACQUIRED 06-04-01	8,550 74	23,187 50	14,636 76-
KNIGHT TRANSN INC COM				
SHARES	SOLD 10-17-01 ACQUIRED 05-29-01	4,699 84	3,275 31	1,424 53
TOLGRADE COMMUNICATIONS INC COM				
SHARES	SOLD 10-17-01 ACQUIRED 10-02-01	14,293 82	10,887 00	3,406 82
ZORAN CORP COM				
SHARES	SOLD 10-17-01 ACQUIRED 08-29-01	22,454 25	31,053 87	8,599 62-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	10-17-01 ACQUIRED	12,474.58	17,286.65	4,812.07-
ADVANCED MARKETING SVCS INC COM	10-18-01 SOLD	29,643.98	29,645.88	2.90-
SHARES,	10-18-01 SOLD	1,750.00		
INTERLINK ELECTRS	10-18-01 SOLD	2,600.00	22,360.00	15,507.15-
SHARES	10-18-01 SOLD	6,852.85		
KNIGHT TRANSN INC COM	10-18-01 SOLD	1,449.64	4,812.50	3,362.86-
SHARES	10-18-01 SOLD	550.00		
LODGENET ENMT CORP	10-18-01 SOLD	11,724.60	8,188.27	3,536.33
SHARES	10-18-01 SOLD	500.00		
MEDICIS PHARMACEUTICAL CORP CL A NEW	10-18-01 SOLD	4,673.84	5,850.00	1,176.16-
SHARES	10-18-01 SOLD	99,641.83	51,447.25	1,805.42-
SHARES	05-29-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	SOLD 10-18-01 ACQUIRED 05-30-01	39,190 91	39,785 40	594 49-
SPECTRALINK COM	SOLD 10-18-01 ACQUIRED 05-30-01	9,719 68	5,573 94	4,145 74
SHARES.	SOLD 10-18-01 ACQUIRED 08-08-01	29,299 18	23,820, 60	478 58
SHARES.	SOLD 10-18-01 ACQUIRED 08-14-01	45,358, 49	42,080 08	3,278 41
SPECTRALINK COM	SOLD 10-18-01 ACQUIRED 08-08-01	16,299 45	15,880 40	419 05
TOLLRAGE COMMUNICATIONS INC COM	SOLD 10-18-01 ACQUIRED 09-19-01	45,823 06	38,156 40	7,666 66
SHARES.	SOLD 10-18-01 ACQUIRED 09-25-01	35,640, 15	29,113 42	6,526 73
SHARES	SOLD 10-18-01 ACQUIRED 10-02-01	24,184 39	20,685 30	3,499 09
ADVANCED MARKETING SVCS INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	10-19-01 SOLD 10-19-01 ACQUIRED	2,529 08	2,529 78	0 70-
SHARES,	10-19-01 SOLD 06-01-01 ACQUIRED	4,206.81	4,235 12	28 31-
LODGENET ENMT CORP				
SHARES	10-19-01 SOLD 06-04-01 ACQUIRED	21,732 77	29,250 00	7,517 23-
TETRA TECHNOLOGIES INC DEL COM				
SHARES,	10-19-01 SOLD 05-29-01 ACQUIRED	22,638 69	37,527 00	14,888 36-
ADVANCED MARKETING SVCS INC COM				
SHARES	10-22-01 SOLD 05-31-01 ACQUIRED	17,800 25	19,356 69	1,556 44-
SHARES,	10-22-01 SOLD 06-04-01 ACQUIRED	10,061 01	10,877.75	816 74-
FREDS INC CL A				
SHARES:	10-22-01 SOLD 05-30-01 ACQUIRED	11,821 52	7,679 00	4,142 52

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
LODGENET ENTRI CORP				
SHARES	10-22-01 SOLD 06-01-01 ACQUIRED	64,173 97	43,776 00	20,397 97
TETRA TECHNOLOGIES INC DEL COM				
SHARES	10-22-01 SOLD 05-29-01 ACQUIRED	15,987.06	26,805 00	10,817.94-
SHARES	10-22-01 SOLD 05-31-01 ACQUIRED	9,592 24	15,933 00	6,340.76-
ADVANCED MARKETING SVCS INC COM				
SHARES	10-23-01 SOLD 05-29-01 ACQUIRED	23,204 50	26,488 00	3,203 50-
SHARES	10-23-01 SOLD 05-30-01 ACQUIRED	23,204 51	26,758 08	3,553 57-
SHARES	10-23-01 SOLD 06-04-01 ACQUIRED	12,327 39	14,224 75	1,897 36-
AIRTRAN HLDGS INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	10-23-01 SOLD	3,285 48	9,470 87	6,185 39-
SHARES	10-23-01 SOLD	10,049 69	29,635 06	19,585 37-
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM				
SHARES	10-23-01 SOLD	18,026 14	19,635 00	1,608 86-
ECLIPSYS CORP COM				
SHARES	10-23-01 SOLD	39,028 60	78,015 00	38,986 40-
SHARES	10-23-01 SOLD	30,107 77	57,843 99	27,736 22-
SHARES	10-23-01 SOLD	32,337 98	64,058 97	31,720 99-
SHARES	10-23-01 SOLD	27,877 57	55,650 00	27,772 43-
SHARES	10-23-01 SOLD	20,071 85	31,464 00	11,392 15-
SHARES	10-23-01 SOLD	15,611 44	20,580 00	4,968 56-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ECLIPSYS CORP COM				
SHARES	SOLD 10-23-01	17,841 65	21,520 00	3,678 35-
	ACQUIRED 09-28-01			
SHARES				
1,500 00	SOLD 10-23-01	16,047 96	33,435 00	17,387.04-
	ACQUIRED 05-29-01			
SHARES				
2,200.08	SOLD 10-23-01	23,537 02	50,688 00	27,150.98-
	ACQUIRED 05-31-01			
SHARES				
3,200 00	SOLD 10-23-01	34,235 65	72,448 00	38,212 35-
	ACQUIRED 06-01-01			
P F CHANGS CHINA BISTRO INC COM				
SHARES				
700 00	SOLD 10-23-01	28,958 03	24,486 00	4,472 03
	ACQUIRED 10-01-01			
SHAW GROUP INC COM				
SHARES				
700.00	SOLD 10-23-01	21,318 35	41,616 47	20,298 12-
	ACQUIRED 05-31-01			
SHARES				
850.00	SOLD 10-23-01	25,886 56	49,487 42	23,600 86-
	ACQUIRED 06-01-01			
SHARES				
800.00	SOLD 10-23-01	24,363.83	46,876 00	22,512 17-
	ACQUIRED 06-04-01			
TETRA TECHNOLOGIES INC DEL COM				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
10-23-01 SOLD 05-30-01 ACQUIRED	25,522 18	40,088 00	14,565 82-	SHARES, VISIONICS CORP DEL COM
10-23-01 SOLD 05-31-01 ACQUIRED	12,761 09	21,244 00	8,482 91-	SHARES ADVANCED MARKETING SVCS INC COM
10-23-01 SOLD 09-21-01 ACQUIRED	3,362 39	2,590 30	772 09	SHARES BRIGHT HORIZONS FAMILY SOLUTIONS INC COM
10-23-01 SOLD 09-28-01 ACQUIRED	2,017.43	1,661 63	355 80	SHARES TRAVELOCITY COM INC COM
10-24-01 SOLD 05-29-01 ACQUIRED	33,812 31	37,961 50	4,149 19-	SHARES BRIGHT HORIZONS FAMILY SOLUTIONS INC COM
10-24-01 SOLD 05-30-01 ACQUIRED	12,849 57	14,025 00	1,175 43-	SHARES TRAVELOCITY COM INC COM
10-24-01 SOLD 06-26-01 ACQUIRED	8,392 28	15,708 66	7,316 38-	SHARES TRAVELOCITY COM INC COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	SOLD 10-24-01 ACQUIRED 06-27-01	6,993 57	14,050 00	7,056 43-
SHARES.	SOLD 10-24-01 ACQUIRED 07-11-01	2,797.42	5,728 20	2,930 78-
SHARES.	SOLD 10-24-01 ACQUIRED 08-01-01	57,347 24	111,105 49	53,758 25-
SHARES.	SOLD 10-24-01 ACQUIRED 08-06-01	18,183 27	34,216 00	16,032 73-
SHARES.	SOLD 10-24-01 ACQUIRED 08-08-01	15,385 85	28,853 00	13,467 15-
TRAVELLOCITY COM INC COM				
SHARES.	SOLD 10-24-01 ACQUIRED 10-24-01	4,211 86	9,297 00	5,085 14-
SHARES.	SOLD 10-24-01 ACQUIRED 07-11-01	19,655 35	40,097 40	20,442 05-
ADVANCED MARKETING SVCS INC COM				
SHARES	SOLD 10-25-01 ACQUIRED 05-29-01	14,641 41	16,505 00	1,863 59-
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	SOLD 10-25-01 ACQUIRED 05-30-01	10,203 65	11,220 00	1,016 35-
SIGNAL TECHNOLOGY CORP COM				
SHARES	SOLD 10-25-01 ACQUIRED 06-13-01	253,86	549 54	295 68-
SHARES	SOLD 10-25-01 ACQUIRED 06-13-01	3,046 34	6,594 08	3,547 66-
SHARES	SOLD 10-25-01 ACQUIRED 06-13-01	2,792,47	5,967 50	3,175 03-
TETRA TECHNOLOGIES INC DEL COM				
SHARES	SOLD 10-25-01 ACQUIRED 05-30-01	4,784 84	7,516,50	2,731 66-
TRAVELLOCITY COM INC COM				
SHARES	SOLD 10-25-01 ACQUIRED 06-26-01	11,686 11	23,562 99	11,876 88-
SHARES	SOLD 10-25-01 ACQUIRED 08-14-01	11,686 11	22,635 00	10,948 89-
SHARES	SOLD 10-25-01 ACQUIRED 08-15-01	22,073 76	43,252 25	21,178 49-
VISIONICS CORP DEL COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; CYTYC CORP COM	SOLD 10-25-01 ACQUIRED 09-21-01	10,352 65	7,252 84	3,099 81
SHARES 3,000 00	SOLD 10-26-01 ACQUIRED 05-30-01	83,331 82	68,273 70	15,058 12
SHARES 4,100 00	SOLD 10-26-01 ACQUIRED 06-04-01	113,886 82	91,635 00	22,251 82
VISIONICS CORP DEL COM SHARES 1,100 00	SOLD 10-26-01 ACQUIRED 09-21-01	17,104 42	11,397 32	5,707 10
SYNCOR INTL CORP NEW SHARES 300 00	SOLD 10-29-01 ACQUIRED 06-28-01	9,015 86	9,069 39	53 53-
TITAN CORP COM SHARES, 2,700 00	SOLD 10-29-01 ACQUIRED 05-29-01	75,203 82	64,948 50	10,255 32
VISIONICS CORP DEL COM SHARES 1,400 00	SOLD 10-29-01 ACQUIRED 09-21-01	22,395 75	14,505 68	7,890 07
REHAB CARE GROUP INC COM				

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LUMINA FOUNDATION
 RS INVESTMENT MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
REHABICARE GROUP INC COM	10-30-01 SOLD 250 00 05-31-01 ACQUIRED	6,219 79	10,871 75	4,651 96-
TITAN CORP COM	10-30-01 SOLD 850 00 05-30-01 ACQUIRED	21,330 72	35,856 57	14,525 85-
VISIONICS CORP DEL COM	10-30-01 SOLD 650 00 05-31-01 ACQUIRED	16,311 72	28,266 55	11,954 83-
INNOVATIVE SOLUTIONS & SUPPORT INC COM	10-30-01 SOLD 1,700 00 05-29-01 ACQUIRED	43,314 55	40,893 50	2,421 05
INNOVATIVE SOLUTIONS & SUPPORT INC COM	10-30-01 SOLD 800 00 09-21-01 ACQUIRED	13,383 55	8,288 96	5,094 59
INNOVATIVE SOLUTIONS & SUPPORT INC COM	10-31-01 SOLD 600 00 06-05-01 ACQUIRED	4,949 83	8,130 00	3,180 17-

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
REHABCARE GROUP INC COM	SOLD 10-31-01	11,871 60	18,970 00	7,098 40-
SHARES	ACQUIRED 06-05-01			
1,900 00				
REHABCARE GROUP INC COM	SOLD 10-31-01	8,881 76	14,764 47	5,882 71-
SHARES	ACQUIRED 05-30-01			
350 00				
INNOVATIVE SOLUTIONS & SUPPORT INC COM	SOLD 10-31-01	34,258 20	56,693 25	22,435 05-
SHARES	ACQUIRED 06-01-01			
1,350 00				
MARTHA STEWART LIVING OMNIMEDIA INC CL A	SOLD 11-01-01	799 97	1,355 00	555 03-
SHARES	ACQUIRED 06-05-01			
100 00				
REHABCARE GROUP INC COM	SOLD 11-01-01	45,402.22	55,965 06	10,562 84-
SHARES	ACQUIRED 05-30-01			
2,700 00				
REHABCARE GROUP INC COM	SOLD 11-01-01	31,623 94	52,017 00	20,393 06-
SHARES	ACQUIRED 05-29-01			
1,250 00				
SYNCOR INTL CORP NEW	SOLD 11-01-01	3,794 87	6,299 25	2,504 38-
SHARES	ACQUIRED 06-01-01			
150 00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK	SOLD 11-01-01 ACQUIRED 07-10-01	11,885.68	11,335.00	550.68
SHARES:	SOLD 11-01-01 ACQUIRED 06-28-01	17,828.52	18,138.78	310.26-
600.00				
NOVEN PHARMACEUTICALS INC COM	SOLD 11-02-01 ACQUIRED 05-30-01	20,013.89	24,873.36	4,859.47-
SHARES:	SOLD 11-02-01 ACQUIRED 05-30-01	62,795.40	146,475.00	83,679.60-
4,500.00				
REHAB CARE GROUP INC COM	SOLD 11-02-01 ACQUIRED 05-31-01	39,072.70	89,296.76	50,224.06-
SHARES:	SOLD 11-02-01 ACQUIRED 05-29-01	63,455.82	101,953.32	38,497.50-
2,450.00				
SYN CORP NEW	SOLD 11-02-01 ACQUIRED 08-06-01	51,800.67	80,029.80	28,229.13-
SHARES:	SOLD 11-02-01 ACQUIRED 08-06-01			
2,000.00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 11-02-01 ACQUIRED 07-10-01	24,152 63	22,670 00	1,482 63
VISIONICS CORP DEL COM	SOLD 11-02-01 ACQUIRED 09-21-01	12,011 59	7,252 84	4,758 75
SHARES:	SOLD 11-05-01 ACQUIRED 06-01-01	57,109 40	50,692 00	6,417 40
CYTIC CORP COM	SOLD 11-05-01 ACQUIRED 06-04-01	22,347 15	20,115 00	2,232 15
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK	SOLD 11-05-01 ACQUIRED 05-30-01	11,758 90	14,509 46	2,750 56-
SHARES:	SOLD 11-05-01 ACQUIRED 08-14-01	6,101.40	10,060 00	3,958 60-
TRAVELOCITY COM INC COM	SOLD 11-05-01 ACQUIRED 09-17-01	9,914 77	9,389 90	524 87

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ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY			DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	1,400 00	SOLD	11-05-01	21,354 88	24,174 50	2,819 62-
		ACQUIRED	10-04-01			
SHARES	1,050 00	SOLD	11-05-01	16,016.17	18,462 47	2,446.30-
		ACQUIRED	10-08-01			
VISIONICS CORP DEL COM						
SHARES	1,400 00	SOLD	11-05-01	23,197 22	14,505 68	8,691 54
		ACQUIRED	09-21-01			
PLATO LEARNING INC COM STK						
SHARES	0 67	SOLD	11-05-01	17 09	12 47	4 62
		ACQUIRED	05-30-01			
INTERCEPT INC COM						
SHARES.	1,250 00	SOLD	11-06-01	44,045 53	38,000 00	6,045 53
		ACQUIRED	05-31-01			
SHARES	4,750 00	SOLD	11-06-01	167,373 02	142,642 50	24,730 52
		ACQUIRED	06-01-01			
OPTIMAL ROBOTICS CORP CL A NEW						
SHARES	1,700 00	SOLD	11-06-01	47,037 43	50,745 00	3,707 57-
		ACQUIRED	06-01-01			
SYNCOR INTL CORP NEW						

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	SOLD 11-06-01 ACQUIRED 06-26-01	47,661 77	44,810 72	2,851 05
SHARES.	SOLD 11-06-01	2,978 86	2,833 75	145 11
ACCREDO HEALTH INC COM				
SHARES	SOLD 11-07-01 ACQUIRED 06-01-01	58,171 34	53,488 00	4,683 34
INTERCEPT INC COM				
SHARES	SOLD 11-07-01 ACQUIRED 05-30-01	68,016 68	54,729 84	13,286 84
SHARES	SOLD 11-07-01 ACQUIRED 06-01-01	9,191 44	7,507 50	1,683 94
KNIGHT TRANSN INC COM				
SHARES.	SOLD 11-07-01 ACQUIRED 05-29-01	27,782 54	18,014 20	9,768 34
SYNCOR INTL CORP NEW				
SHARES	SOLD 11-07-01 ACQUIRED 06-26-01	49,475 15	47,611 39	1,863 76
AIRTRAN HLDGS INC COM				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
INTERCEPT INC COM	SOLD 11-08-01 ACQUIRED 05-30-01	1,025 96	2,228 44	1,202 48-
SHARES:				
200 00				
KNIGHT TRANSMN INC COM	SOLD 11-08-01 ACQUIRED 05-30-01	24,901 66	20,708 59	4,193 07
SHARES:				
700 00				
SYNCOR INTL CORP NEW	SOLD 11-08-01 ACQUIRED 05-29-01	7,529 74	4,912 96	2,616.78
SHARES:				
300 00				
AIRTRAN HLDGS INC COM	SOLD 11-08-01 ACQUIRED 06-26-01	40,172 36	39,209 38	962 98
SHARES:				
1,400 00				
AIRTRAN HLDGS INC COM	SOLD 11-08-01 ACQUIRED 07-11-01	45,911 26	43,296 00	2,615 26
SHARES:				
1,600 00				
AIRTRAN HLDGS INC COM	SOLD 11-08-01 ACQUIRED 07-12-01	17,216 73	16,230 00	986 73
SHARES:				
600.00				
AIRTRAN HLDGS INC COM	SOLD 11-09-01 ACQUIRED 05-30-01	8,757 42	18,941 74	10,184 32-
SHARES:				
1,700 00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	11-13-01	772 47	1,671 33	898 86-
SHARES:	11-13-01	11,329 62	23,969 00	12,639 38-
SHARES	11-13-01	257 49	543 17	285 68-
SCHOOL SPECIALTY INC WI COM				
SHARES:	11-13-01	42,746 09	39,831 00	2,915 09
ATLANTIC COAST AIRLINES HLDG COM				
SHARES:	11-14-01	6,317 29	8,403 50	2,086 21-
SHARES	11-14-01	19,854 33	26,631 00	6,776 67-
SHARES	11-14-01	9,024 70	12,925 00	3,900 30-
SHARES:	11-14-01	23,464 22	32,981 00	9,516 78-
TRC COS INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-14-01 ACQUIRED 05-29-01	15,331 38	15,283 50	47 88
SHARES	SOLD 11-14-01 ACQUIRED 05-31-01	10,220 92	10,291 00	70 88-
SHARES	SOLD 11-14-01 ACQUIRED 06-01-01	15,331 37	15,811 50	480 13-
SHARES	SOLD 11-14-01 ACQUIRED 06-04-01	15,331 38	15,979 50	648 12-
AMN HEALTHCARE SVCS INC COM	SOLD 11-15-01 ACQUIRED 11-13-01	4,209 85	3,400 00	809 85
ADVISORY BRD CO COM	SOLD 11-15-01 ACQUIRED 11-12-01	1,172 46	950 00	222 46
SKILLSOFT CORP COM ISIN US83066P1012	SOLD 11-15-01 ACQUIRED 10-02-01	25,336 36	24,727 50	608 86
SHARES	SOLD 11-15-01 ACQUIRED 11-15-01	25,336 35	27,209 00	1,872 65-
KNIGHT TRANSM INC COM	SOLD 11-15-01 ACQUIRED 11-15-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	11-16-01 SOLD 05-29-01 ACQUIRED	10,959 63	6,550 62	4,409 01
SKILLSOFT CORP COM ISIN US83066P1012				
SHARES	11-16-01 SOLD 09-28-01 ACQUIRED	21,873 10	19,196 52	2,676 58
SKILLSOFT CORP COM ISIN US83066P1012				
SHARES	11-16-01 SOLD 09-28-01 ACQUIRED	18,530.68	15,997 10	2,533 58
DIANON SYS INC COM				
SHARES	11-16-01 SOLD 05-30-01 ACQUIRED	8 34	8 10	0 24
CONCURRENT COMPUTER CORP NEW COM NEW				
SHARES	11-19-01 SOLD 05-29-01 ACQUIRED	26,345 18	11,808 00	14,537 18
MOBILE MINI INC COM				
SHARES	11-19-01 SOLD 08-03-01 ACQUIRED	27,575 08	25,053 60	2,521 48
100 INC COM SIX				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	11-19-01 SOLD 11-19-01 ACQUIRED	36,265 79	32,565 00	3,700 79
SHARES	11-19-01 SOLD 07-05-01 ACQUIRED	11,158 71	9,825 48	1,333 23
TRAVELLOCITY COM INC COM	11-19-01 SOLD 09-17-01 ACQUIRED	20,976 74	15,890 60	5,086 14
SHARES	11-19-01 SOLD 09-17-01 ACQUIRED	13,649.54	10,112 20	3,537 34
ZOLL MED CORP COM	11-19-01 SOLD 11-19-01 ACQUIRED	16,222 78	9,829 76	6,393 02
SHARES	11-19-01 SOLD 09-25-01 ACQUIRED	68,946 81	49,620 45	19,326 36
CONCURRENT COMPUTER CORP NEW COM NEW	11-20-01 SOLD 05-29-01 ACQUIRED	53,093 23	22,960.00	30,133 23
ALLOY INC COM STK				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-26-01 ACQUIRED 06-05-01	12,435 58	8,546 48	3,889 10
SHARES	SOLD 11-26-01 ACQUIRED 09-18-01	9,326 69	6,639 00	2,687 69
100 INC COM STK	SOLD 11-26-01 ACQUIRED 07-05-01	20,466.47	17,194 59	3,271 88
ACCREDO HEALTH INC COM	SOLD 11-27-01 ACQUIRED 05-29-01	23,270 94	19,284 00	3,986 94
SHARES	SOLD 11-27-01 ACQUIRED 06-01-01	15,513 96	13,372 00	2,141 96
MARTHA STEWART LIVING OMNIMEDIA INC CL A COM STK	SOLD 11-27-01 ACQUIRED 05-30-01	14,064 09	16,582 24	2,518 15-
SHARES:	SOLD 11-27-01 ACQUIRED 05-30-01	10,548 06	12,423 00	1,874 94-
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054	SOLD 11-27-01 ACQUIRED 05-30-01	10,548 06	12,423 00	1,874 94-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	11-29-01 SOLD	72,027 60	187,314 75	115,287 15-
SHARES:	11-29-01 SOLD	9,409 85	12,195.00	7,785 15-
NOVEN PHARMACEUTICALS INC COM	11-29-01 SOLD	3,500 00	3,500 00	
SHARES	11-29-01 SOLD	54,111 69	111,620 95	57,509 26-
XOMA CORP COM BERMUDA	11-29-01 SOLD	40,692 55	70,144 50	29,451 95-
SHARES	11-29-01 SOLD	29,173 79	40,260 00	16,086 21-
SHARES	11-29-01 SOLD	4,431 86	7,260 00	2,828 14-
ZOLL MED CORP COM	11-29-01 SOLD	63,005 89	39,319 04	23,686 85
SHARES	11-29-01 SOLD	1,600 00		
INNOVATIVE SOLUTIONS & SUPPORT INC COM	11-29-01 SOLD			
ISIN US45769N1054	05-30-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	SOLD 11-30-01	4,751.54	12,450.00	7,698.46-
SHARES.	SOLD 11-30-01	19,254.62	37,700.10	23,445.48-
SHARES	SOLD 11-30-01	25,183.17	67,535.25	42,352.08-
#REGORG SAGE INC PLAN OF MERGER TO GENESIS MICROCHIP INC DEL 2346758 EFF 2/20/02				
SHARES.	SOLD 11-30-01	43,380.80	16,605.00	26,775.80
SHARES	SOLD 11-30-01	33,740.62	13,282.50	20,458.12
XOMA CORP COM BERMUDA				
SHARES	SOLD 11-30-01	22,096.14	34,242.00	12,145.86-
SHARES	SOLD 11-30-01	8,073.59	12,112.50	4,038.91-
SHARES	SOLD 11-30-01	6,373.89	9,900.00	3,526.11-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-30-01	11,048 07	16,835 00	5,786.93-
SHARES	ACQUIRED 06-11-01			
ZOLL MED CORP COM				
SHARES	SOLD 11-30-01	27,145 09	17,202 08	9,943 01
SHARES	ACQUIRED 05-30-01			
APPLIED FILMS CORP COM				
SHARES	SOLD 11-30-01	38,778.71	24,360 00	14,418 71
SHARES	ACQUIRED 06-04-01			
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054				
SHARES	SOLD 12-03-01	55,000 25	39,877 89	15,122 36
SHARES	ACQUIRED 05-30-01			
NOVEN PHARMACEUTICALS INC COM				
SHARES	SOLD 12-03-01	16,164 26	39,840 00	23,675 74-
SHARES	ACQUIRED 05-29-01			
SHARES	SOLD 12-03-01	29,426 38	48,080 00	23,653 62-
SHARES	ACQUIRED 05-30-01			
SHARES	SOLD 12-03-01	1,526 65	1,950 00	423 35-
SHARES	ACQUIRED 08-08-01			
#REORG SAGE INC PLAN OF MERGER TO GENESIS MICROCHIP INC DEL 2346758 EFF 2/20/02				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 12-03-01 ACQUIRED 06-04-01	59,872.97	20,910.00	33,962.97
XOMA CORP COM BERMUDA	SOLD 12-03-01 ACQUIRED 06-01-01	14,231.92	21,675.00	7,443.08-
ZOLL MED CORP COM	SOLD 12-03-01 ACQUIRED 06-04-01	56,623.11	36,540.00	20,083.11
ALLOY INC COM STK	SOLD 12-04-01 ACQUIRED 06-05-01	84,512.34	54,483.81	30,028.53
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054	SOLD 12-04-01 ACQUIRED 05-29-01	3,059.89	7,470.00	4,410.11-
NOVEN PHARMACEUTICALS INC COM	SOLD 12-04-01 ACQUIRED 08-03-01	18,316.55	21,894.00	3,577.45-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
XOMA CORP COM BERMUDA				
SHARES	SOLD 12-04-01 ACQUIRED 08-08-01	19,842 92	25,350 00	5,507 08-
SHARES	SOLD 12-04-01 ACQUIRED 05-30-01	1,231 46	1,903 50	672 04-
SHARES	SOLD 12-04-01 ACQUIRED 06-01-01	10,262 15	15,937 50	5,675 35-
FREDS INC CL A				
SHARES	SOLD 12-05-01 ACQUIRED 05-30-01	80,071 71	47,171 00	32,900 71
SHARES	SOLD 12-05-01 ACQUIRED 05-30-01	16,759.20	9,820 26	6,938 94
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US95769N1054				
SHARES	SOLD 12-05-01 ACQUIRED 05-29-01	1,051 46	2,490 00	1,438 54-
SHARES	SOLD 12-05-01 ACQUIRED 10-17-01	2,628 66	3,067 50	438 84-
NOVEN PHARMACEUTICALS INC COM				

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; P F CHANGS CHINA BISTRO INC COM	SOLD 12-05-01 ACQUIRED 08-03-01	47,194.12	54,735.00	7,540.88-
SHARES SIGNAL TECHNOLOGY CORP COM	SOLD 12-05-01 ACQUIRED 05-31-01	15,130.84	30,777.55	15,646.71-
SHARES XOMA CORP COM BERMUDA	SOLD 12-05-01 ACQUIRED 06-13-01	248.05	542.50	294.45-
SHARES, COST PLUS INC CALIF COM	SOLD 12-05-01 ACQUIRED 05-30-01	24,872.23	38,704.50	13,832.27-
SHARES, SIGNAL PLUS INC CALIF COM	SOLD 12-06-01 ACQUIRED 10-03-01	28,467.62	26,952.25	1,515.37
SHARES SIGNAL PLUS INC CALIF COM	SOLD 12-06-01 ACQUIRED 10-11-01	19,708.35	20,174.49	466.14-

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LUMINA FOUNDATION
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES;	SOLD 12-06-01 ACQUIRED 10-12-01	4,579 65	4,579 20	199 57-
SHARES;	SOLD 12-06-01 ACQUIRED 11-14-01	15,528 72	15,050 00	278 72
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054				
SHARES;	SOLD 12-06-01 ACQUIRED 10-16-01	2,672 31	2,678 55	6 24-
SHARES	SOLD 12-06-01 ACQUIRED 10-17-01	1,068 92	1,227 00	158 08-
SHARES	SOLD 12-06-01 ACQUIRED 10-18-01	1,068 92	1,222 00	153 08-
P F CHANGS CHINA BISTRO INC COM				
SHARES;	SOLD 12-06-01 ACQUIRED 09-27-01	84,852 77	61,290 00	23,562 77
REDWOOD TR INC COM				
SHARES	SOLD 12-06-01 ACQUIRED 05-30-01	12,235 29	11,867 50	367 79
SHARES	SOLD 12-06-01 ACQUIRED 06-01-01	22,023 52	21,424 50	599 02
SIGNAL TECHNOLOGY CORP COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
VISIONICS CORP DEL COM				
SHARES	SOLD 12-06-01	32,644 01	22,589 68	10,054 33
SHARES	ACQUIRED 09-20-01			
SHARES	SOLD 12-06-01	2,450 00	25,384 94	5,978 91
SHARES	ACQUIRED 09-21-01			
COST PLUS INC CALIF COM				
SHARES	SOLD 12-07-01	2,157 89	2,073 25	84 64
SHARES	ACQUIRED 10-03-01			
SHARES	SOLD 12-07-01	30,210 43	28,139 44	2,070 99
SHARES	ACQUIRED 10-04-01			
SHARES	SOLD 12-07-01	1,400 00	26,974 50	3,235 93
SHARES	ACQUIRED 10-05-01			
SHARES	SOLD 12-07-01	30,210 43	27,302 10	2,908 33
SHARES	ACQUIRED 10-08-01			
SHARES	SOLD 12-07-01	2,157 89	2,006 95	150 94
SHARES	ACQUIRED 10-10-01			
SHARES	SOLD 12-07-01	4,315 78	4,122 80	192 98
SHARES	ACQUIRED 10-10-01			
P F CHANGS CHINA BISTRO INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
REDWOOD TR INC COM				
SHARES	SOLD 12-07-01	25,021 03	17,025 00	5,996 03
	ACQUIRED 09-27-01			
SHARES	SOLD 12-07-01	21,654 99	21,361 50	293 49
	ACQUIRED 05-30-01			
SHARES	SOLD 12-07-01	31,279 42	30,653 22	626 20
	ACQUIRED 08-29-01			
SIGNAL TECHNOLOGY CORP COM				
SHARES	SOLD 12-07-01	9,485 68	17,154 70	7,669 02
	ACQUIRED 05-31-01			
VISIONICS CORP DEL COM				
SHARES	SOLD 12-07-01	34,908 98	24,361 43	10,547 55
	ACQUIRED 09-20-01			
AMERICAN HEALTHWAYS INC				
SHARES	SOLD 12-10-01	32,794 73	22,266 54	10,528 19
	ACQUIRED 06-27-01			
SHARES	SOLD 12-10-01	87,452 60	62,304 32	25,148 28
	ACQUIRED 06-28-01			
KNIGHT TRANSN INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
KNIGHT TRANSMN INC COM SHARES	12-10-01 SOLD	5,991 80	3,275 31	2,716 49
KNIGHT TRANSMN INC COM SHARES	12-10-01 SOLD	41,702 50	22,927 17	18,775 33
RARE HOSPITALITY INTL INC COM SHARES	12-10-01 SOLD	74,456 83	92,019 30	17,562 47-
REDWOOD TR INC COM SHARES	12-10-01 SOLD	16,700 74	16,488 50	212 24
SIGNAL TECHNOLOGY CORP COM SHARES	12-10-01 SOLD	23,858.20	23,579 40	278 80
SIGNAL TECHNOLOGY CORP COM SHARES	12-10-01 SOLD	1,694 94	3,027 30	1,332 36-
SKILLSOFT CORP COM ISIN US83066P1012 SHARES	12-10-01 SOLD	34,172 86	22,595 94	11,776 92
ACCREDO HEALTH INC COM SHARES	12-10-01 SOLD			
	09-28-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ATLANTIC COAST AIRLINES HLDG COM	12-11-01 SOLD 05-29-01 ACQUIRED	75,645 87	69,280 00	11,365 87
SHARES:				
2,000 00				
CEC ENTMT INC COM	12-11-01 SOLD 05-29-01 ACQUIRED	18,636 87	18,007 50	629 37
SHARES				
750 00				
KNIGHT TRANSN INC COM	12-11-01 SOLD 05-29-01 ACQUIRED	36,313 78	49,234 50	12,920 72-
SHARES				
900 00				
RARE HOSPITALITY INTL INC COM	12-11-01 SOLD 05-30-01 ACQUIRED	5,947 94	3,275.31	2,672 63
SHARES:				
200.00				
REDWOOD TR INC COM	12-11-01 SOLD 05-30-01 ACQUIRED	15,168 49	18,945 15	3,776.66-
SHARES:				
700.00				
SIGNAL TECHNOLOGY CORP COM	12-11-01 SOLD 06-04-01 ACQUIRED	14,246 46	14,153.00	113 46
SHARES				
600 00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 12-11-01	3,975 87	7,063 70	3,087 83-
TITAN CORP COM	SOLD 12-11-01	49,948 33	43,299 00	6,649 33
SHARES	ACQUIRED 05-29-01			
KNIGHT TRANSN INC COM	SOLD 12-12-01	13,342.55	7,183 64	6,158.91
SHARES,	ACQUIRED 05-30-01			
NETSCREEN TECHNOLOGIES INC COM COM	SOLD 12-12-01	1,166 46	800 00	366 46
SHARES	ACQUIRED 12-11-01			
SHAW GROUP INC COM	SOLD 12-12-01	55,996 06	93,078.69	37,082.63-
SHARES	ACQUIRED 06-21-01			
SHARES	SOLD 12-12-01	27,426 65	45,067 56	17,640 91-
SHARES	ACQUIRED 06-27-01			
SHARES	SOLD 12-12-01	50,282 18	54,235 72	3,953 54-
SHARES	ACQUIRED 08-16-01			

FEDERAL SCHEDULE OF GAINS AND LOSSES
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHAW GROUP INC COM				
SHARES	12-12-01 SOLD	34,283 30	38,003 40	3,720 10-
SHARES	12-12-01 ACQUIRED			29 12-
SHARES	12-12-01 SOLD	15,998 88	16,023 00	
SHARES	12-12-01 ACQUIRED			
CENTENE CORP DEL COM				
SHARES	12-12-01 SOLD	59,415 30	149,903 00	90,487 70-
SHARES	12-12-01 ACQUIRED			
SHARES	12-12-01 SOLD	18,281 62	45,828 00	27,546 38-
SHARES	12-12-01 ACQUIRED			
SHARES	12-12-01 SOLD	5,713 01	14,555 13	8,842 12-
SHARES	12-12-01 ACQUIRED			
SHARES	12-12-01 SOLD	10,283 42	17,096 08	6,812 66-
SHARES	12-12-01 ACQUIRED			
SI CORP COM STK				
SHARES	12-13-01 SOLD	853 94	700.00	153 94
SHARES	12-13-01 ACQUIRED			
SIGNAL TECHNOLOGY CORP COM				
SHARES	12-13-01 SOLD	36,534 05	27,908 66	8,625 39
SHARES	11-27-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 12-13-01 ACQUIRED 05-31-01	7,839 73	14,127.40	6,287 67-
SIGNAL TECHNOLOGY CORP COM				
SHARES	SOLD 12-13-01 ACQUIRED 05-31-01	16,735 67	29,768 45	13,032 78-
SHARES	SOLD 12-13-01 ACQUIRED 06-01-01	850 97	1,507 50	656 53-
DIANON SYS INC COM				
SHARES	SOLD 12-14-01 ACQUIRED 08-20-01	13,735.26	11,572 40	2,162 86
SHARES	SOLD 12-14-01 ACQUIRED 08-21-01	18,693 65	15,790.50	2,903 15
FUELCELL ENERGY INC COM				
SHARES	SOLD 12-14-01 ACQUIRED 06-19-01	35,048 39	64,595 18	29,546 79-
SHARES	SOLD 12-14-01 ACQUIRED 06-20-01	17,524.20	32,386.25	14,862 05-
SHARES	SOLD 12-14-01 ACQUIRED 06-21-01	17,524 19	56,751.00	19,226 81-
INTERCEPT INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 12-14-01	84,509 52	65,084 14	19,425.38
SIGNAL TECHNOLOGY CORP COM	ACQUIRED 05-30-01			
SHARES:	SOLD 12-14-01	5,734 44	11,055 00	5,320 56-
AMERICAN HEALTHWAYS INC	ACQUIRED 06-01-01			
SHARES	SOLD 12-17-01	36,652 77	24,740 60	11,912 17
CONCURRENT COMPUTER CORP NEW COM NEW	ACQUIRED 06-27-01			
SHARES	SOLD 12-17-01	31,515 95	13,776 00	17,739 95
FREDS INC CL A	ACQUIRED 05-29-01			
SHARES	SOLD 12-17-01	15,400 64	8,729 12	6,671 52
HIBBETT SPORTING GOODS INC COM	ACQUIRED 05-30-01			
SHARES:	SOLD 12-17-01	22,013 26	35,973 00	13,959 74-
INTERCEPT INC COM	ACQUIRED 05-31-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES ·	SOLD 12-17-01 ACQUIRED 05-30-01	54,541.34	41,417.18	13,124.16
#REORG SAGE INC PLAN OF MERGER TO GENESIS MICROCHIP INC DEL 2346758 EFF 2/20/02				
SHARES	SOLD 12-17-01 ACQUIRED 06-04-01	167,835.92	54,120.00	113,715.92
SIGNAL TECHNOLOGY CORP COM	SOLD 12-17-01 ACQUIRED 06-01-01	7,544.75	15,075.00	7,530.25
SHARES	SOLD 12-18-01 ACQUIRED 12-13-01	2,939.90	2,400.00	539.90
HIBBETT SPORTING GOODS INC COM				
SHARES	SOLD 12-18-01 ACQUIRED 05-31-01	4,849.85	7,994.00	3,144.17-
SIGNAL TECHNOLOGY CORP COM				
SHARES	SOLD 12-18-01 ACQUIRED 06-01-01	6,772.27	14,070.00	7,297.73-
HIBBETT SPORTING GOODS INC COM				

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<u>DESCRIPTION OF PROPERTY</u>	<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES: 400 00	SOLD 12-19-01 ACQUIRED 05-31-01	9,699 68	15,988 00	6,288 32-
SHARES: 1,400 00	SOLD 12-19-01 ACQUIRED 06-04-01	33,948 86	55,902 00	21,953 14-
SIGNAL TECHNOLOGY CORP COM				
SHARES: 1,450 00	SOLD 12-19-01 ACQUIRED 06-01-01	6,887 27	14,572 50	7,685 23-
SHARES 250 00	SOLD 12-19-01 ACQUIRED 06-04-01	1,187 46	2,512 50	1,325 04-
INTERCEPT INC COM				
SHARES: 900 00	SOLD 12-20-01 ACQUIRED 05-30-01	35,861 82	26,625 33	9,236 49
SIGNAL TECHNOLOGY CORP COM				
SHARES: 200 00	SOLD 12-21-01 ACQUIRED 06-04-01	1,079 96	2,010 00	930 04-
SIGNAL TECHNOLOGY CORP COM				
SHARES 1,500 00	SOLD 12-26-01 ACQUIRED 06-04-01	9,031 35	15,075 00	6,043 65-
<u>SUB-TOTAL</u>		18,071,638 29	21,346,064 79	3,274,426 50-
<u>TOTAL SHORT TERM CAPITAL GAIN/LOSS-</u>		18,071,638 29	21,346,064 79	3,274,426 50-

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END OF SALES SCHEDULE

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ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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*** SUMMARY REPORT ***

~~SHORT TERM GAINS AND LOSSES~~

NET SHORT TERM CAPITAL GAINS AND LOSSES 3,274,426 50-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 3,274,426 50-

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DESCRIPTION OF PROPERTY DATE SOLD/ ACQUIRED SALES PROCEEDS COST BASIS GAIN/LOSS

#REORG ARCHSTONE CMNTYS TR SH BEN INT

STK

MERGER TO ARCHSTONE-SMITH TR 2023976 EFF

10/29/01

SHARES	42,600.00	SOLD	05-23-01	1,057,807.93	1,017,296.52	40,511.41
		ACQUIRED	05-17-01			
FELCOR LODGING TR INC COM						
SHARES	5,500.00	SOLD	05-23-01	134,070.12	124,441.90	9,628.22
		ACQUIRED	05-14-01			
GENERAL GROWTH PPTYS INC COM						
SHARES	5,600.00	SOLD	05-23-01	136,507.76	126,497.28	10,010.48
		ACQUIRED	05-15-01			
GENERAL GROWTH PPTYS INC COM						
SHARES	500.00	SOLD	05-23-01	18,984.86	18,275.00	709.86
		ACQUIRED	05-14-01			
GENERAL GROWTH PPTYS INC COM						
SHARES	300.00	SOLD	05-24-01	11,355.10	10,965.00	390.10
		ACQUIRED	05-14-01			
CBL & ASSOC PPTYS INC COM						

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	05-25-01 SOLD 05-23-01 ACQUIRED	8,660.26	8,535.00	125.26
GENERAL GROWTH PPTYS INC COM				
SHARES, 3,300.00	05-25-01 SOLD 05-14-01 ACQUIRED	124,902.81	120,615.00	4,287.81
GENERAL GROWTH PPTYS INC COM				
SHARES, 800.00	05-29-01 SOLD 05-14-01 ACQUIRED	30,279.78	29,240.00	1,039.78
GENERAL GROWTH PPTYS INC COM				
SHARES 800.00	06-04-01 SOLD 05-14-01 ACQUIRED	30,129.87	29,240.00	889.87
GENERAL GROWTH PPTYS INC COM				
SHARES, 2,200.00	06-05-01 SOLD 05-14-01 ACQUIRED	82,680.72	80,410.00	2,270.72
GENERAL GROWTH PPTYS INC COM				
SHARES 700.00	06-14-01 SOLD 05-14-01 ACQUIRED	26,564.11	25,585.00	979.11
SL GREEN RLTY CORP COM STK				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; 9,000.00	SOLD 06-14-01 ACQUIRED 05-14-01	265,684 63	252,000.00	13,684.63
GENERAL GROWTH PPTY INC COM				
SHARES 2,000 00	SOLD 06-15-01 ACQUIRED 05-14-01	76,048 66	73,100.00	2,948 66
SL GREEN RLY CORP COM STK				
SHARES 4,100 00	SOLD 06-15-01 ACQUIRED 05-14-01	120,351 07	114,800 00	5,551.07
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD				
SHARES 5,000 00	SOLD 06-19-01 ACQUIRED 05-15-01	180,159 48	195,324 00	15,164 52-
GENERAL GROWTH PPTY INC COM				
SHARES 2,200 00	SOLD 06-20-01 ACQUIRED 05-14-01	83,487 21	80,410 00	3,077 21
GENERAL GROWTH PPTY INC COM				
SHARES 500 00	SOLD 06-21-01 ACQUIRED 05-14-01	19,111 06	18,275 00	836.06
GENERAL GROWTH PPTY INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	06-25-01 SOLD	7,607 50	7,310 00	297.50
SHARES	05-19-01 ACQUIRED			
SHARES	06-25-01 SOLD	38,036 53	36,590.00	1,496 53
SHARES	05-15-01 ACQUIRED			
GENERAL GROWTH PPTYS INC COM				
SHARES	06-26-01 SOLD	148,195.06	142,506 00	5,689 06
SHARES	05-15-01 ACQUIRED			
GENERAL GROWTH PPTYS INC COM				
SHARES	06-27-01 SOLD	75,991 06	73,080.00	2,911 06
SHARES	05-15-01 ACQUIRED			
GENERAL GROWTH PPTYS INC COM				
SHARES	06-28-01 SOLD	49,498.44	47,502 00	1,996 44
SHARES	05-15-01 ACQUIRED			
SHURGARD STORAGE CENTERS INC COMMON STOCK				
SHARES	07-02-01 SOLD	15,009 49	13,950 00	1,059 49
SHARES	05-29-01 ACQUIRED			
GENERAL GROWTH PPTYS INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, SHURGUARD STORAGE CENTERS INC COMMON STOCK	07-09-01 SOLD 05-15-01 ACQUIRED	22,739 42	21,847 68	891 74
SHARES, SHURGUARD STORAGE CENTERS INC COMMON STOCK	07-10-01 SOLD 05-29-01 ACQUIRED	32,632 61	30,690 00	1,942 61
SHARES, SHURGUARD STORAGE CENTERS INC COMMON STOCK	07-11-01 SOLD 05-29-01 ACQUIRED	14,479 66	13,950 00	529 66
SHARES, SHURGUARD STORAGE CENTERS INC COMMON STOCK	07-23-01 SOLD 05-15-01 ACQUIRED	73,797 53	72,825 60	971 93
SHARES, SHURGUARD STORAGE CENTERS INC COMMON STOCK	07-24-01 SOLD 05-29-01 ACQUIRED	23,362 97	22,320 00	1,042.97
SHARES, GENERAL GROWTH PPTYS INC COM	07-25-01 SOLD 05-15-01 ACQUIRED	61,962.93	61,901 76	61 17

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02176 ACCOUNT NO 26-09663
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHURGUARD STORAGE CENTERS INC COMMON STOCK				
SHARES	07-26-01 SOLD	54,644 37	54,619 20	25 17
	05-15-01 ACQUIRED			
POST PRTYS INC REIT				
SHARES	07-26-01 SOLD	70,557 64	66,960 00	3,597 64
	05-29-01 ACQUIRED			
SHURGUARD STORAGE CENTERS INC COMMON STOCK				
SHARES	07-27-01 SOLD	19,008 56	18,258 41	750 15
	05-29-01 ACQUIRED			
POST PRTYS INC REIT				
SHARES	07-30-01 SOLD	139,725 83	135,112 23	4,613 60
	05-29-01 ACQUIRED			
SHURGUARD STORAGE CENTERS INC COMMON STOCK				
SHARES	07-30-01 SOLD	17,849,40	16,740 00	1,109 40
	05-29-01 ACQUIRED			
POST PRTYS INC REIT				
SHARES	07-31-01 SOLD	56,737 40	54,775 23	1,962 17
	05-29-01 ACQUIRED			
SHURGUARD STORAGE CENTERS INC COMMON STOCK				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,200 00	SOLD 07-31-01 ACQUIRED 06-05-01	36,028 79	32,725 20	3,303 59
POST PRYS INC REIT				
SHARES 500 00	SOLD 08-01-01 ACQUIRED 05-29-01	18,865 77	18,258 41	607.36
FELCOR LODGING TR INC COM				
SHARES: 5,000 00	SOLD 08-07-01 ACQUIRED 07-11-01	110,295.81	106,623 00	3,672 81
EQUITY RESIDENTIAL EFF 5/15/02				
SHARES 2,100 00	SOLD 08-22-01 ACQUIRED 05-15-01	126,989 27	108,365 67	18,623 60
ROUSE CO COM				
SHARES 1,800 00	SOLD 08-27-01 ACQUIRED 06-06-01	52,212 65	50,424 32	1,788 33
ROUSE CO COM				
SHARES: 1,500 00	SOLD 08-28-01 ACQUIRED 06-06-01	43,431 04	42,020 27	1,410 77
ROUSE CO COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-29-01 SOLD	5,789 87	5,590.66	199.21
SHARES	08-29-01 SOLD	25,159 46	22,369 85	789.61
SHARES	08-29-01 SOLD	34,739 20	33,495 14	1,244 06
SHARES	08-29-01 SOLD	28,949.33	28,013 51	935 82
SHARES	08-29-01 SOLD	57,898 67	55,927.03	1,971 64
SHARES	08-29-01 SOLD	17,369.60	16,808.11	561 49
BOSTON PRYTS INC COM STK	09-17-01 SOLD	165,115.48	171,372.96	6,257 48-
SHARES	09-17-01 SOLD	98,265 27	130,080 06	31,814 79-
FELCOR LODGING TR INC COM	09-17-01 SOLD			
SHARES	09-17-01 SOLD			
SL GREEN RLTY CORP COM STK	09-17-01 SOLD			
SHARES	09-17-01 SOLD			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-17-01 SOLD	12,336 67	11,200 00	1,136 67
SHARES	09-17-01 ACQUIRED			
SHARES	09-17-01 SOLD	225,144 19	204,165 67	20,978 52
SHARES	09-17-01 ACQUIRED			
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD				
SHARES	09-17-01 SOLD	20,000 00	778,036 00	335,212 80-
SHARES	09-17-01 ACQUIRED			
SHARES	09-17-01 SOLD	329,903 29	582,065 52	252,162 23-
SHARES	09-17-01 ACQUIRED			
SHARES	09-17-01 SOLD	37,639 97	59,946 42	22,306 45-
SHARES	09-17-01 ACQUIRED			
SHARES	09-17-01 SOLD	11,070 58	17,749 20	6,678 62-
SHARES	09-17-01 ACQUIRED			
BROOKFIELD PPTYS CORP COM				
SHARES	09-18-01 SOLD	259,294 56	249,570 00	9,724 56
SHARES	09-18-01 ACQUIRED			
BOSTON PPTYS INC COM STK				
SHARES	09-18-01 SOLD	193,134 03	202,531.68	9,397 65-
SHARES	09-18-01 ACQUIRED			
FELCOR LODGING TR INC COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-18-01 ACQUIRED 07-11-01	157,957 71	213,246 00	55,288 29-
BROOKFIELD PPTYS CORP COM				
SHARES	09-19-01 ACQUIRED 05-15-01	482,802 94	473,195 68	9,607 26
BROOKFIELD PPTYS CORP COM				
SHARES	09-19-01 ACQUIRED 05-29-01	26,625 16	26,550 00	75 16
BROOKFIELD PPTYS CORP COM				
SHARES	09-20-01 ACQUIRED 05-14-01	147,515 96	147,731 70	215 74-
BOSTON PPTYS INC COM STK				
SHARES	09-20-01 ACQUIRED 05-15-01	128,970 34	136,319 40	7,349 06-
SL GREEN RLY CORP COM STK				
SHARES	09-20-01 ACQUIRED 05-15-01	50,828 81	47,545 43	3,283 38
BROOKFIELD PPTYS CORP COM				
SHARES	09-21-01 ACQUIRED 05-14-01	157,492 09	161,635.86	4,143 77-
BROOKFIELD PPTYS CORP COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 09-21-01 ACQUIRED 05-14-01	39,098.86	39,760.40	661.54-
MACK CALI RLTY CORP COM REIT	SOLD 09-21-01 ACQUIRED 05-14-01	215,776.80	189,423.36	26,353.44
BROOKFIELD PPTY CORP COM	SOLD 09-24-01 ACQUIRED 05-14-01	60,027.19	60,830.70	803.51-
BROOKFIELD PPTY CORP COM	SOLD 09-24-01 ACQUIRED 05-14-01	51,455.40	52,140.60	685.20-
BROOKFIELD PPTY CORP COM	SOLD 09-25-01 ACQUIRED 05-14-01	63,596.80	64,306.74	709.94-
PUBLIC STORAGE INC COM	SOLD 09-25-01 ACQUIRED 09-10-01	42,188.40	42,289.26	100.86-
SHARES	SOLD 09-25-01 ACQUIRED 09-19-01	152,527.30	155,425.71	2,898.41-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-25-01 ACQUIRED	64,905 23	66,823 60	1,918 37-
SL GREEN RLTG CORP COM STK	09-25-01 SOLD	50,148 32	47,545 43	2,602 89
BOSTON PPTY INC COM STK	09-26-01 SOLD	250,999 34	264,849 12	13,849 78-
BOSTON PPTY INC COM STK	09-27-01 SOLD	199,756 61	210,321 36	10,564 75-
SHARES	09-27-01 SOLD	11,097 59	11,656 23	558 64-
SL GREEN RLTG CORP COM STK	09-27-01 SOLD	72,837 56	67,122 96	5,714 60
SHARES	10-04-01 SOLD	596,853 75	518,621 30	78,232,45
SHURGUARD STORAGE CENTERS INC COMMON STOCK	05-15-01 ACQUIRED			
EQUITY OFFICE PPTYS TR REIT	09-27-01 SOLD			
SHARES	05-15-01 ACQUIRED			
SHARES	10-04-01 SOLD			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, EQUITY OFFICE PPTYS TR REIT	10-04-01 SOLD 09-24-01 ACQUIRED	24,682 85	23,698.32	984.53
SHARES, SHURGUARD STORAGE CENTERS INC COMMON STOCK	10-05-01 SOLD 05-15-01 ACQUIRED	68,006 98	60,689 73	7,317 25
SHARES, LIBERTY PPTY TR SH BEN INT	10-05-01 SOLD 09-24-01 ACQUIRED	43,259 53	41,472 06	1,787 47
SHARES, SHURGUARD STORAGE CENTERS INC COMMON STOCK	10-08-01 SOLD 09-19-01 ACQUIRED	90,560 85	93,860 25	3,299 40-
SHARES, SHURGUARD STORAGE CENTERS INC COMMON STOCK	10-09-01 SOLD 09-19-01 ACQUIRED	15,486 83	14,725.80	761.03
SHARES, SHURGUARD STORAGE CENTERS INC COMMON STOCK	10-09-01 SOLD 09-20-01 ACQUIRED	92,921 00	88,625 40	4,295 60
SHARES, SHURGUARD STORAGE CENTERS INC COMMON STOCK	10-09-01 SOLD 09-24-01 ACQUIRED	15,486 83	14,811 45	675 38

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES ·	SOLD 10-10-01 ACQUIRED 05-23-01	30,981 36	27,420 20	3,561 16
SHARES ·	SOLD 10-10-01 ACQUIRED 06-05-01	9,294 41	8,161 47	1,132 94
SHARES	SOLD 10-10-01 ACQUIRED 09-19-01	46,472 05	44,177 40	2,294 65
BOSTON PTYS INC COM STK				
SHARES ·	SOLD 10-24-01 ACQUIRED 07-25-01	34,598 84	38,854 10	4,255 26-
EQUITY OFFICE PTYS TR REIT				
SHARES ·	SOLD 10-24-01 ACQUIRED 05-15-01	182,258 03	184,827 80	2,569 77-
ESSEX PTY TR REIT				
SHARES	SOLD 10-24-01 ACQUIRED 05-15-01	48,948 37	46,990 70	1,957 67
SHARES	SOLD 10-24-01 ACQUIRED 05-29-01	293,690 19	287,790 00	5,900 19
MACK CALI RLTY CORP COM REIT				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	10-24-01 ACQUIRED 05-14-01	238,203 11	207,839 52	30,363 59
HIGHWOODS PTYS INC COM				
SHARES:	SOLD 10-24-01	24,299 19	24,636.90	337 71-
	ACQUIRED 09-19-01			
SHARES:	SOLD 10-24-01	77,757 40	77,098 24	659 16
	ACQUIRED 09-26-01			
BOSTON PTYS INC COM STK				
SHARES	10-25-01 ACQUIRED 05-14-01	34,567 04	38,700 00	4,132 96-
SHARES:	SOLD 10-25-01	69,134 09	77,708 20	8,574 11-
	ACQUIRED 07-25-01			
MACK CALI RLTY CORP COM REIT				
SHARES:	SOLD 10-25-01	102,393 02	89,449 92	12,943 10
	ACQUIRED 05-14-01			
ROUSE CO COM				
SHARES	10-25-01 ACQUIRED 05-25-01	5,209 41	5,556 21	346 80-

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-25-01 ACQUIRED 05-31-01	46,884 65	50,177 02	3,292.37-
BOSTON PTYS INC COM STK				
SHARES	SOLD 10-26-01 ACQUIRED 05-14-01	229,647 25	255,420.00	25,772.75-
HIGHWOODS PTYS INC COM				
SHARES	SOLD 10-26-01 ACQUIRED 09-20-01	165,226 72	165,321 93	95 21-
SHARES:	SOLD 10-26-01 ACQUIRED 09-26-01	2,394.59	2,409 32	14.73-
PUBLIC STORAGE INC COM				
SHARES	SOLD 10-26-01 ACQUIRED 05-15-01	72,552.91	59,582 60	12,970 31
SHARES	SOLD 10-26-01 ACQUIRED 09-10-01	13,191 44	13,012.08	179 36
ROUSE CO COM				
SHARES:	SOLD 10-26-01 ACQUIRED 05-25-01	31,324 83	33,337 23	2,012 40-

#REGORG CABOT INDUSTRIAL TR CASH MERGER
 EFF
 12/7/01

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-30-01 ACQUIRED 05-14-01	474,984 13	384,000.00	90,984 13
SHARES:	SOLD 10-30-01	463,109 53	373,787.70	89,321.83
SHARES:	SOLD 10-30-01 ACQUIRED 09-19-01	61,747 94	53,040 00	8,707 94
SHARES	SOLD 10-30-01 ACQUIRED 09-28-01	130,620 63	113,380.30	17,240 33
SHARES.	SOLD 10-30-01 ACQUIRED 09-24-01	71,247 62	60,149 70	11,097 92
SHARES:	SOLD 10-30-01 ACQUIRED 09-25-01	26,124 13	22,216 92	3,907 21
SHARES:	SOLD 11-01-01 ACQUIRED 10-10-01	29,503 92	34,060 16	4,556 24-

#REGORG TRIZEC HAHN CORP STK MERGER TO
 TRIZEC CA 2868700 & TRIZEC HAHN PROP EX
 CERT 2868702
 EFF 5/8/02

#REGORG TRIZEC HAHN CORP STK MERGER TO
 TRIZEC CA 2868700 & TRIZEC HAHN PROP EX
 CERT 2868702
 EFF 5/8/02

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-02-01 ACQUIRED 09-26-01	98,058 32	116,212 20	18,153 88-
SHARES	SOLD 11-02-01 ACQUIRED 10-10-01	61,852 17	73,498 24	11,646 07-
#REORG TRIZEC HAHN CORP STK MERGER TO TRIZEC CA 2868700 & TRIZEC HAHN PROP EX CERT 2868702 EFF 5/8/02				
SHARES	SOLD 11-05-01 ACQUIRED 09-26-01	33,487 06	39,333 36	5,846 30-
SHARES:	SOLD 11-05-01 ACQUIRED 10-09-01	50,230 59	58,837 35	8,606 76-
#REORG TRIZEC HAHN CORP STK MERGER TO TRIZEC CA 2868700 & TRIZEC HAHN PROP EX CERT 2868702 EFF 5/8/02				
SHARES	SOLD 11-06-01 ACQUIRED 09-25-01	103,659 37	120,781 74	17,122 37-
SHARES	SOLD 11-06-01 ACQUIRED 09-27-01	105,161 68	124,751 20	19,589 52-
SHARES:	SOLD 11-06-01 ACQUIRED 10-08-01	16,525 41	19,597 82	3,072 41-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES ·	SOLD 11-06-01 ACQUIRED 10-09-01	3,004.62	3,565.90	561.28-
HIGHWOODS PTYS INC COM				
SHARES:	SOLD 11-15-01 ACQUIRED 09-20-01	90,968.96	90,888.67	80.29
BRANDYWINE RLTY TR SH BEN INT NEW REIT				
SHARES:	SOLD 11-28-01 ACQUIRED 11-05-01	26,330.62	25,870.00	460.62
EQUITY RESIDENTIAL EFF 5/15/02				
SHARES:	SOLD 11-28-01 ACQUIRED 05-15-01	120,542.27	108,365.67	12,176.60
BRANDYWINE RLTY TR SH BEN INT NEW REIT				
SHARES	SOLD 11-29-01 ACQUIRED 11-05-01	14,322.99	13,930.00	392.99
BRANDYWINE RLTY TR SH BEN INT NEW REIT				
SHARES:	SOLD 11-29-01 ACQUIRED 11-05-01	131,976.79	129,350.00	2,626.79
SHARES:	SOLD 11-29-01 ACQUIRED 11-06-01	79,186.08	77,134.98	2,051.10
EQUITY RESIDENTIAL EFF 5/15/02				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
BRANDYWINE RLY TR SH BEN INT NEW REIT				
SHARES	SOLD 11-29-01	82,519.13	74,823.91	7,690.22
	ACQUIRED 05-15-01			
BRANDYWINE RLY TR SH BEN INT NEW REIT				
SHARES	SOLD 11-30-01	100,693.60	92,022.00	8,671.60
	ACQUIRED 10-24-01			
SHARES	SOLD 11-30-01	63,704.11	61,312.42	2,391.69
	ACQUIRED 11-06-01			
EQUITY RESIDENTIAL EFF 5/15/02				
SHARES	SOLD 11-30-01	403,823.51	360,500.00	43,323.51
	ACQUIRED 05-14-01			
SHARES	SOLD 11-30-01	129,031.51	110,945.81	13,085.70
	ACQUIRED 05-15-01			
SHARES	SOLD 11-30-01	149,991.59	132,203.24	17,788.35
	ACQUIRED 10-24-01			
BRANDYWINE RLY TR SH BEN INT NEW REIT				
SHARES	SOLD 12-06-01	43,986.39	39,438.00	4,548.39
	ACQUIRED 10-24-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	SOLD 12-07-01 ACQUIRED 10-24-01	16,475 45	15,024 00	1,451 45
BRANDYWINE RLY TR SH BEN INT NEW REIT				
SHARES;	SOLD 12-17-01 ACQUIRED 10-24-01	177,271 88	157,752 00	19,519 88
SHARES	SOLD 12-17-01 ACQUIRED 10-29-01	21,103 79	18,762 10	2,341 69
LIBERTY PPTY TR SH BEN INT				
SHARES.	SOLD 12-20-01 ACQUIRED 09-19-01	87,714 37	85,327 50	2,386 87
LIBERTY PPTY TR SH BEN INT				
SHARES.	SOLD 12-21-01 ACQUIRED 09-19-01	61,107 95	59,729.25	1,378.70
SUB-TOTAL				
				150,485.95-
TOTAL SHORT TERM CAPITAL GAIN/LOSS-				
				14,462,523 32
				14,312,037 37
LONG TERM CAPITAL GAINS AND LOSSES				
				3,539.20
				3,539.20
AVALONBAY CMNTYS INC REIT				
20X				
				3,539.20
TAUBMAN CTRS INC COM				

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 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
------------------------	-------------------	---------------	-----------	-----------------------	-------------------------

20%	297 85	297 85	297 85	297 85	ARCHSTONE-SMITH TR COM
20%	8,284 79	8,284 79	8,284 79	8,284 79	ARCHSTONE-SMITH TR COM
20%	1,454 95	1,454 95	1,454 95	1,454 95	AMLI RESIDENTIAL PRTYS TR SH BEN INT
20%	2,597 76	2,597 76	2,597 76	2,597 76	#REGORG ARCHSTONE CMNTYS TR SH BEN INT MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/29/01
20%	699,89	699,89	699,89	699,89	ARDEN RLTY GROUP INC
20%	670 24	670 24	670 24	670 24	ARDEN RLTY GROUP INC
20%	3,539 20	3,539 20	3,539 20	3,539 20	AVALONBAY CMNTYS INC REIT
20%	3,539 20	3,539 20	3,539 20	3,539 20	AVALONBAY CMNTYS INC REIT
20%	1,437 01	1,437 01	1,437 01	1,437 01	EQUITY RESIDENTIAL EFF 5/15/02
20%	1,577 90	1,577 90	1,577 90	1,577 90	EQUITY RESIDENTIAL EFF 5/15/02
20%	9,628 72	9,628 72	9,628 72	9,628 72	EQUITY OFFICE PRTYS TR REIT
20%	8,665 85	8,665 85	8,665 85	8,665 85	EQUITY OFFICE PRTYS TR REIT

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02176 ACCOUNT NO 26-09663
 AAB
 SS870

LUMINA FOUNDATION
 SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/
 ACQUIRED

SALES
 PROCEEDS

COST
 BASIS

GAIN/LOSS

28% RATE
 GAIN/LOSS

DESCRIPTION OF PROPERTY

HIGHWOODS PTYS INC COM

20%

7,179 54

7,179 54

MACK CALI RLY CORP COM REIT

20%

3,484 81

3,484 81

MACK CALI RLY CORP COM REIT

20%

3,375 58

3,375 58

POST PTYS INC REIT

20%

1,787 67

1,787.67

POST PTYS INC REIT

20%

2,007 59

2,007 59

PUBLIC STORAGE INC COM

20%

40.66

40.66

SL GREEN RLY CORP COM STK

20%

52 56

52 56

SL GREEN RLY CORP COM STK

20%

295 65

295 65

SHURGARD STORAGE CENTERS INC COMMON
 STOCK

20%

21 54

21 54

SHURGARD STORAGE CENTERS INC COMMON
 STOCK

20%

88.06

88 06

TAUBMAN CTRS INC COM

20%

242 98

242.98

TAUBMAN CTRS INC COM

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

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28% RATE
 GAIN/LOSS

0.00

DESCRIPTION OF PROPERTY

SUB-TOTAL

CAPITAL GAIN DIVIDENDS

LIBERTY PPTY TR SH BEN INT

20%

570 69

570 69

APARTMENT INVT & MGMT CO CL A

20%

1,867 32

1,867 32

APARTMENT INVT & MGMT CO CL A

20%

2,302 56

2,302 56

HIGHWOODS PPTYS INC COM

20%

11 47

11 47

POST PPTYS INC REIT

20%

1,701 75

1,701 75

POST PPTYS INC REIT

20%

1,911 08

1,911 08

SIMON PPTY GROUP INC COM

20%

370 43

370 43

SIMON PPTY GROUP INC COM

20%

960 79

960 79

SUB-TOTAL

9,696.09

0 00

9,696 09

0 00

TOTAL LONG TERM CAPITAL GAIN/LOSS-

74,637 61

0 00

74,637 61

0 00

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 SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
AVALONBAY CMNTYS INC REIT	1,516 80	7,594 39	7,594 39	1,516 80
ARCHSTONE-SMITH TR COM		7,594 39		
LIBERTY PPTY TR SH BEN INT		3,759 83	3,759 83	
AMLI RESIDENTIAL PPTYS TR SH BEN INT		593 86	593 86	
APARTMENT INVT & MGMT CO CL A		7,061 18	7,061 18	
APARTMENT INVT & MGMT CO CL A		5,726 45	5,726 45	
#REORG ARCHSTONE CMNTYS TR SH BEN INT STK MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/29/01		2,381 28		2,381 28
ARDEN RLTY GROUP INC		355 19	355 19	
ARDEN RLTY GROUP INC		370 09	370 09	
AVALONBAY CMNTYS INC REIT	1,516 80	1,516 80		1,516 80
AVALONBAY CMNTYS INC REIT	1,516 80	1,516 80		1,516 80
EQUITY RESIDENTIAL EFF 5/15/02	653 92	653 92		653 92
EQUITY RESIDENTIAL EFF 5/15/02	595 53	595 53		595 53
EQUITY OFFICE PPTYS TR REIT	1,106 36			1,106 36

GAIN FROM DISPOSITION OF PROPERTY UNDER SECTIONS 1255,
 1250, 1252, 1254, 1255
 FORM 4797, PT III, SEC. 1250

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LUMINA FOUNDATION
 SECURITY CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
EQUITY OFFICE PTYS TR REIT		1,335 33		1,335.33
HIGHWOODS PTYS INC COM		43.26		43 26
MACK CALI RLY CORP COM REIT		704.00		704 00
MACK CALI RLY CORP COM REIT		775 98		775 98
POST PTYS INC REIT		4,029 22		4,029 22
POST PTYS INC REIT		4,524 88		4,524 88
SIMON PTY GROUP INC COM		259 30		259 30
SIMON PTY GROUP INC COM		99 97		99 97
SUB-TOTAL		48,004 98	0.00	48,004 98
TOTAL GAIN FROM DISPOSITION OF PROPERTY UNDER SECTIONS 1255, 1259, 1252, 1254, 1255		48,004.98	0 00	48,004 98

END OF SALES SCHEDULE

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LUMINA FOUNDATION
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

*** SUMMARY REPORT ***

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 150,485 95-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 150,485 95-

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 74,637 61

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0 00

SUB TOTAL LONG TERM GAINS AND LOSSES 74,637 61

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 74,637 61

FINAL

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LUMINA FOUNDATION
NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
01-01-01 THROUGH 12-31-01

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MICROSEMI CORP COM				
SHARES	SOLD 05-18-01	21,927 02	19,084 00	2,843.02
	ACQUIRED 05-16-01			
MAXTOR CORP COM NEW				
SHARES	SOLD 05-21-01	36,747 01	38,658 40	1,911 39-
	ACQUIRED 05-16-01			
MAXTOR CORP COM NEW				
SHARES	SOLD 05-22-01	13,905 07	15,463 36	1,558 29-
	ACQUIRED 05-16-01			
MAXTOR CORP COM NEW				
SHARES	SOLD 05-23-01	4,631.53	4,920 16	288.63-
	ACQUIRED 05-16-01			
ARCH COAL INC COM				
SHARES	SOLD 05-24-01	43,269 44	45,629 22	2,359 78-
	ACQUIRED 05-16-01			
ARCH COAL INC COM				
SHARES	SOLD 05-24-01	1,300.00		
	ACQUIRED 05-16-01			

SHORT TERM CAPITAL GAINS AND LOSSES

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LUMINA FOUNDATION
 NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MAXTOR CORP COM NEW SHARES	05-24-01 SOLD 05-16-01 ACQUIRED	43,010 23	45,629 22	2,618 99-
MAXTOR CORP COM NEW SHARES:	05-24-01 SOLD 05-16-01 ACQUIRED	4,089 88	4,217.28	127 40-
MAXTOR CORP COM NEW SHARES:	05-25-01 SOLD 05-16-01 ACQUIRED	24,967 66	24,929 00	38 66
LENMAR CORP COMMON STOCK # 10 PAR SHARES:	05-25-01 SOLD 05-16-01 ACQUIRED	79,833 57	94,013 92	14,180 35-
MAXTOR CORP COM NEW SHARES:	05-25-01 SOLD 05-16-01 ACQUIRED	9,541 65	9,840 32	298 67-
THERMA-WAVE INC COM STOCK SHARES:	05-25-01 SOLD 05-16-01 ACQUIRED	5,076 70	5,220 00	143.30-

***REGORG INFORMIX CORP N/C TO ASCENTIAL
 SOFTWARE 2028326 EFF 7/3/01

***REGORG INFORMIX CORP N/C TO ASCENTIAL
 SOFTWARE 2028326 EFF 7/3/01

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LUMINA FOUNDATION
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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	05-29-01 ACQUIRED 05-16-01	71,145 62	73,291 26	2,145 64-
MAXTOR CORP COM NEW				
SHARES	05-29-01 SOLD 05-16-01	32,322 20	35,846 88	3,524.68-
THERMA-WAVE INC COM STOCK				
SHARES:	05-29-01 SOLD 05-16-01	11,650 26	13,050 00	1,399 74-
SWIFT ENERGY CO COM				
SHARES	05-30-01 SOLD 05-16-01	29,581 74	31,633 56	2,051 82-
#REORG NEWPORT NEWS SHIPPING IN C CASH & STK MERGER TO NORTROP GRUMAN CORP 2666351 EFF 1/18/02				
SHARES	06-01-01 SOLD 05-16-01	57,325 29	57,728 16	402.87-
ALLIANT TECHSYSTEMS INC COM				
SHARES,	06-04-01 SOLD 05-16-01	29,039.30	29,022.24	17.06
THERMA-WAVE INC COM STOCK				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ARCH COAL INC COM	06-04-01 SOLD 05-16-01 ACQUIRED	6,085 79	6,960 00	879 21-
ARCH COAL INC COM	06-06-01 SOLD 05-16-01 ACQUIRED	26,579 11	35,099 40	8,525.29-
*REORG BANCWEST CORP COM CASH MERGER EFF 12/20/01	06-06-01 SOLD 05-16-01 ACQUIRED	202,922 29	203,255.00	832 76-
RARE HOSPITALITY INTL INC COM	06-06-01 SOLD 05-16-01 ACQUIRED	109,080 43	192,717 39	33,636 91-
ARCH COAL INC COM	06-07-01 SOLD 05-16-01 ACQUIRED	16,179.01	21,059 69	9,885 63-
THERMA-WAVE INC COM STOCK	06-07-01 SOLD 05-16-01 ACQUIRED	11,348 93	12,180 00	831 07-
AVNET, INC, COMMON STOCK, \$1 PAR	06-07-01 SOLD 05-16-01 ACQUIRED			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	DESCRIPTION OF PROPERTY
06-08-01 SOLD 05-16-01 ACQUIRED	22,015 26	21,748 70	SHARES ARCH COAL INC COM
06-08-01 SOLD 05-16-01 ACQUIRED	29,754 00	38,609 34	SHARES ARDEN RLTY GROUP INC
06-08-01 SOLD 05-16-01 ACQUIRED	13,964 03	13,385 62	SHARES AVNET, INC, COMMON STOCK, \$1 PAR
06-08-01 SOLD 05-16-01 ACQUIRED	22,015 26	21,748 70	SHARES EQUITABLE RES INC COM
06-08-01 SOLD 05-16-01 ACQUIRED	55,839 25	63,452.48	SHARES GENERAL GROWTH PTYS INC COM
06-08-01 SOLD 05-16-01 ACQUIRED	11,132 98	11,054 73	SHARES MDU RES GROUP INC COM
			GAIN/LOSS
			266 56
			8,855.34-
			578 41
			266 56
			7,613 23-
			78 25

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FEDERAL SCHEDULE OF GAINS AND LOSSES
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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; 1,200 00 SOLD 06-08-01 ACQUIRED 05-16-01		91,777 92	96,199 84	4,371.92-
*REGORG CE SMITH RESIDENTIAL RLTYS MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/31/01				
SHARES 570 00 SOLD 06-08-01 ACQUIRED 05-16-01		27,787 60	26,445 83	1,341 77
*REGORG CE SMITH RESIDENTIAL RLTYS MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/31/01				
SHARES; 900 00 SOLD 06-08-01 ACQUIRED 05-16-01		43,875 15	41,756 58	2,118 57
*REGORG CE SMITH RESIDENTIAL RLTYS MERGER TO ARCHSTONE-SMITH TR 2023976 EFF 10/31/01				
SHARES 1,430.00 SOLD 06-11-01 ACQUIRED 05-16-01		69,695.87	66,346 57	3,349 30
AGCO CORP COMMON STOCK				
SHARES . 3,100 00 SOLD 06-12-01 ACQUIRED 05-16-01		26,255 50	25,450 07	805 43
ARCH COAL INC COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ASTORIA FINL CORP COMMON STOCK	06-12-01 SOLD 05-16-01 ACQUIRED	5,554 25	7,019 88	1,465 63-
SHARES				
200 00				
#REORG/BERGEN BRUNSWIG CORP CL A STK MERGER TO AMERISOURCE BERGEN CORP SEC# 2018817 EFF 8/29/01				
SHARES:	06-12-01 SOLD 05-16-01 ACQUIRED	22,615 24	22,892 08	276 84-
400.00				
BRUNSWICK CORP , COMMON STOCK NO PAR	06-12-01 SOLD 05-16-01 ACQUIRED	20,039 33	18,399 00	1,640 33
SHARES				
1,000 00				
CABOT CORP , COMMON STOCK, \$1 PAR	06-12-01 SOLD 05-16-01 ACQUIRED	26,805 22	25,249 62	1,555 60
SHARES				
1,100.00				
COLONIAL BANCORP INC COMMON	06-12-01 SOLD 05-16-01 ACQUIRED	15,095 81	14,837 64	258.17
SHARES				
400 00				

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 06-12-01 ACQUIRED 05-16-01	25,464 94	25,447,20	17,74
COOPER COS INC COM NEW				
SHARES	SOLD 06-12-01 ACQUIRED 05-16-01	28,802 21	25,972 08	2,830 13
DIME CNTY BANCORP INC COM				
SHARES	SOLD 06-12-01 ACQUIRED 05-16-01	8,790 57	8,951 49	160 92-
EQUITABLE RES INC COM				
SHARES	SOLD 06-12-01 ACQUIRED 05-16-01	14,149,76	15,863,12	1,713 36-
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907				
SHARES	SOLD 06-12-01 ACQUIRED 05-16-01	21,184 39	20,006 58	1,177 81
FAIRCHILD SEMICONDUCTOR INTL INC CL A				
SHARES	SOLD 06-12-01 ACQUIRED 05-16-01	23,762 17	21,101,63	2,660 54
FIRST HEALTH GROUP CORP COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	06-12-01 SOLD 05-16-01 ACQUIRED	19,270 43	20,958 68	1,688 25-
FIRST INDL RLTLY TR INC COM				
SHARES:	06-12-01 SOLD 05-16-01 ACQUIRED	3,210 25	3,112 46	97 79
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01				
SHARES	06-12-01 SOLD 05-16-01 ACQUIRED	26,065 56	25,083.99	981 57
HAWAIIAN ELEC INDS INC COM				
SHARES	06-12-01 SOLD 05-16-01 ACQUIRED	3,800 98	3,646 24	154 74
1SHARES TR RUSSELL 2000 INDEX FD				
UNITS:	06-12-01 SOLD 05-18-01 ACQUIRED	700,790 31	701,672.00	881.69-
MDU RES GROUP INC COM				
SHARES:	06-12-01 SOLD 05-16-01 ACQUIRED	10,458 34	11,537 46	1,079 12-
MICROSEMI CORP COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
#REORG NEWPORT NEWS SHIPPING IN C CASH & STK MERGER TO NORTHROP GRUMMAN CORP 2666351 EFF 1/18/02	06-12-01 SOLD 05-16-01 ACQUIRED	102,519 67	81,107.00	21,412 67
PRECISION CASTPARTS CORP COM	06-12-01 SOLD 05-16-01 ACQUIRED	38,541 75	38,485 44	56 31
RADIANT GROUP INC COM	06-12-01 SOLD 05-16-01 ACQUIRED	4,501 84	4,423 47	78 37
R G S ENERGY GROUP INC COM	06-12-01 SOLD 05-16-01 ACQUIRED	17,202 28	16,845 68	356 68
SUMMIT PPTY INC COMMON STOCK	06-12-01 SOLD 05-16-01 ACQUIRED	52,590 78	51,775 50	815 28
THERMA-WAVE INC COM STOCK	06-12-01 SOLD 05-16-01 ACQUIRED	5,092 89	4,817 90	274.99

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES · VALERO ENERGY CORP COM STK NEW	06-12-01 SOLD 05-16-01 ACQUIRED	8,930.93	9,570.00	639 07-
SHARES WASHINGTON FED INC COM	06-12-01 SOLD 05-16-01 ACQUIRED	8,927 70	9,804 86	877 16-
SHARES · #REORG WEBB CORP DEL STK MERGER TO PULTE HOMES INC 2752339 EFF 7/31/01	06-12-01 SOLD 05-16-01 ACQUIRED	7,806 06	7,511 01	295 05
SHARES VALERO ENERGY CORP COM STK NEW	06-12-01 SOLD 05-16-01 ACQUIRED	7,477 75	7,944 80	467 05-
SHARES VALERO ENERGY CORP COM STK NEW	06-13-01 SOLD 05-16-01 ACQUIRED	88,918 38	102,951 03	14,032 65-
SHARES MSC SOFTWARE CORP COM	06-15-01 SOLD 05-16-01 ACQUIRED	13,647 52	12,754 50	893 02
#REORG NEWPORT NEWS SHIPBUILDING IN C CASH & STK MERGER TO NORTROP GRUMAN CORP 2666351 EFF 1/18/02				

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	06-15-01 SOLD 05-16-01 ACQUIRED	62,479 91	64,142.40	1,662 49-
MSC SOFTWARE CORP COM				
SHARES	06-18-01 SOLD 05-16-01 ACQUIRED	4,549 84	4,251.50	298 34
#REORG NEWPORT NEWS SHIPBUILDING IN C CASH & STK MERGER TO NORTHRUP GRUMAN CORP 2666351 EFF 1/18/02				
SHARES:	06-18-01 SOLD 05-16-01 ACQUIRED	25,125 16	25,656 96	531 80-
PRECISION CASTPARTS CORP COM				
SHARES	06-18-01 SOLD 05-16-01 ACQUIRED	29,091.02	30,964.29	1,873.27-
RADIAN GROUP INC COM				
SHARES	06-18-01 SOLD 05-16-01 ACQUIRED	149,309 15	151,610 40	2,301 25-
PRECISION CASTPARTS CORP COM				
SHARES:	06-19-01 SOLD 05-16-01 ACQUIRED	18,427 42	19,905.61	1,478 19-
#REORG/BERGEN BRUNSWIG CORP CL A STK MERGER TO AMERISOURCE BERGEN CORP SEC# 2018817 EFF 8/29/01				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	06-20-01 SOLD 05-16-01 ACQUIRED	25,923 21	22,078 80	3,844.41
MSC SOFTWARE CORP COM				
SHARES,	06-20-01 SOLD 05-16-01 ACQUIRED	3,592 05	3,401 20	190 85
PRECISION CASTPARTS CORP COM				
SHARES:	06-20-01 SOLD 05-16-01 ACQUIRED	142,724 49	152,609 72	9,885 23-
R G S ENERGY GROUP INC COM				
SHARES	06-20-01 SOLD 05-16-01 ACQUIRED	1,869.43	1,849.12	20.31
R G S ENERGY GROUP INC COM				
SHARES	06-21-01 SOLD 05-16-01 ACQUIRED	55,467 54	55,473.75	6.21-
AVNET, INC , COMMON STOCK, \$1 PAR				
SHARES	06-21-01 SOLD 05-16-01 ACQUIRED	98,896 90	119,617 85	20,720 95-

#REORG/BERGEN BRUNSWIG CORP CL A STK
 MERGER TO AMERISOURCE BERGEN CORP SEC#
 201817 EFF
 8/29/01

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02176 ACCOUNT NO 26-09664
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LUMINA FOUNDATION
 NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
BELDEN INC COM SHARES	06-21-01 ACQUIRED	149,415 48	125,113 20	24,302 28
BELDEN INC COM SHARES	06-22-01 SOLD	33,412 40	32,651 50	760 90
BELDEN INC COM SHARES	06-22-01 SOLD	379 56	349 84	29 72
CABOT CORP, COMMON STOCK, \$1 PAR	06-22-01 SOLD	1,000.00	1,000.00	
SHARES,	06-22-01 SOLD	36,546.57	37,094 10	547.53-
COLONIAL BANGROUP INC COMMON	06-22-01 SOLD	58,005.67	52,166 76	5,838 91
SHARES:	06-22-01 SOLD	16,836 93	17,006 00	169 07-
MSC SOFTWARE CORP COM	06-22-01 SOLD			
SHARES	06-22-01 SOLD			
OWENS & MINOR INC NEW COM	06-22-01 SOLD			
SHARES	06-22-01 SOLD			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
06-22-01 ACQUIRED 05-16-01	38,778 56	41,333 46	2,554 90-	R G S ENERGY GROUP INC COM SHARES 2,100 00 SOLD 06-22-01 ACQUIRED 05-16-01
06-22-01 ACQUIRED 05-16-01	22,182.27	22,189 50	7.23-	SHARES 600 00 SOLD 06-22-01 ACQUIRED 05-16-01
06-25-01 ACQUIRED 05-16-01	7,291 25	8,145.30	854 05-	CHEMIFIRST INC COM SHARES 300 00 SOLD 06-25-01 ACQUIRED 05-16-01
06-25-01 ACQUIRED 05-16-01	8,933.90	9,841.30	907 40-	OWENS & MINOR INC NEW COM SHARES 500.00 SOLD 06-25-01 ACQUIRED 05-16-01
06-25-01 ACQUIRED 05-16-01	14,395 51	14,226 72	168 79	BELDEN INC COM SHARES 610 00 SOLD 06-25-01 ACQUIRED 05-16-01
06-25-01 ACQUIRED 05-16-01	15,659 47	15,742 69	83 22-	BELDEN INC COM SHARES 675 00 SOLD 06-25-01 ACQUIRED 05-16-01
				CABOT CORP , COMMON STOCK, \$1 PAR

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
06-25-01 05-16-01	10,943 69	11,128 23	184 54-	COLONIAL BANGROUP INC COMMON SHARES 300 00 SOLD ACQUIRED
06-25-01 05-16-01	73,023.91	66,162.72	6,861.19	COLONIAL BANGROUP INC COMMON SHARES 5,200 00 SOLD ACQUIRED
06-25-01 05-16-01	8,538 31	7,634 16	904 15	MSC SOFTWARE CORP COM SHARES 600 00 SOLD ACQUIRED
06-25-01 05-16-01	9,374 98	9,353 30	21 68	R G S ENERGY GROUP INC COM SHARES 550 00 SOLD ACQUIRED
06-25-01 05-16-01	33,264 41	33,284 25	19 84-	CABOT CORP, COMMON STOCK, \$1 PAR SHARES 900 00 SOLD ACQUIRED
06-26-01 05-16-01	7,187.76	7,418 82	231.06-	COLONIAL BANGROUP INC COMMON SHARES 200 00 SOLD ACQUIRED

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	06-26-01 SOLD 05-16-01 ACQUIRED	12,510.21	11,451.24	1,058.97
R G S ENERGY GROUP INC COM				
SHARES	06-26-01 SOLD 05-16-01 ACQUIRED	42,689.45	42,529.88	159.57
BRUNSWICK CORP , COMMON STOCK NO PAR				
SHARES	06-27-01 SOLD 05-16-01 ACQUIRED	71,137.82	68,862.60	2,275.22
COLONIAL BANCORP INC COMMON				
SHARES	06-27-01 SOLD 05-16-01 ACQUIRED	45,955.25	41,987.88	3,967.37
CONSTELLATION BRANDS INC CL A				
SHARES	06-27-01 SOLD 05-16-01 ACQUIRED	45,907.70	43,893.36	2,014.34
MSC SOFTWARE CORP COM				
SHARES	06-27-01 SOLD 05-16-01 ACQUIRED	7,649.74	7,652.70	2.96-
COLONIAL BANCORP INC COMMON				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CONSTELLATION BRANDS INC CL A	06-28-01 SOLD 05-16-01 ACQUIRED	18,155 19	16,540.68	1,614.51
SHARES				
1,300 00				
FIRST HEALTH GROUP CORP COM	06-28-01 SOLD 05-16-01 ACQUIRED	3,868 87	3,657.78	211 09
SHARES				
700 00				
MSC SOFTWARE CORP COM	06-28-01 SOLD 05-16-01 ACQUIRED	17,676 37	18,338 85	662 48-
SHARES				
1,600 00				
MSC SOFTWARE CORP COM	06-28-01 SOLD 05-16-01 ACQUIRED	29,630 20	27,209 60	2,420.60
SHARES				
600 00				
OWENS & MINOR INC NEW COM	06-28-01 SOLD 05-16-01 ACQUIRED	11,069 63	10,203 60	866 03
SHARES				
250 00				
RENT-WAY INC COM	06-28-01 SOLD 06-15-01 ACQUIRED	4,834.83	4,920 65	85.82-
SHARES				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
06-28-01 ACQUIRED	22,539 24	14,133 50	8,405 74	BELDEN INC COM SHARES 2,300 00
06-29-01 ACQUIRED	26,730 80	23,522 50	3,408 30	CHEMFIRST INC COM SHARES 1,000 00
06-29-01 ACQUIRED	6,225 39	6,516 24	290 85-	COLONIAL BANCORP INC COMMON SHARES 240 00
06-29-01 ACQUIRED	15,344 48	13,995 96	1,348 52	MSC SOFTWARE CORP COM SHARES 1,100 00
06-29-01 ACQUIRED	7,924 24	7,227 55	696 69	SHARES. SOLD 425 00
06-29-01 ACQUIRED	32,629 24	30,392 43	2,236 81	SHARES. SOLD 1,750 00
06-29-01 ACQUIRED	6,059 71	6,186 80	127 09-	SHARES: SOLD 325 00
06-12-01 ACQUIRED				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MSC SOFTWARE CORP COM	06-29-01 ACQUIRED 06-13-01	19,111 91	20,043 36	931 95-
OWENS & MINOR INC NEW COM	06-29-01 SOLD	12,649 07	11,479 05	1,170 02
OWENS & MINOR INC NEW COM	06-29-01 SOLD	15,209 09	15,746 08	536.99-
RENT-WAY INC COM	06-29-01 SOLD	47,657 38	27,959 75	19,697 63
MTR GAMING GROUP INC COM	06-29-01 SOLD	47,657 38	27,959 75	19,697 63
SHARES:				
OWENS & MINOR INC NEW COM	07-02-01 SOLD	5,599 81	3,902 04	1,697 77
ACQUIRED 05-16-01				
SHARES:				
MTR GAMING GROUP INC COM	07-02-01 SOLD	3,788 23	3,936 52	148 29-
ACQUIRED 05-16-01				
SHARES:				
OWENS & MINOR INC NEW COM	07-02-01 SOLD	3,788 23	3,936 52	148 29-
ACQUIRED 05-16-01				
SHARES:				
MTR GAMING GROUP INC COM	07-02-01 SOLD	3,788 23	3,936 52	148 29-
ACQUIRED 05-16-01				
SHARES:				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	07-03-01 ACQUIRED 05-16-01	2,099 93	1,463 26	636 67
MTR GAMING GROUP INC COM				
SHARES	07-05-01 SOLD 05-16-01	3,855 37	2,682 65	1,172 72
THERMA-WAVE INC COM STOCK				
SHARES,	07-05-01 SOLD 05-16-01	58,173 51	54,810 00	3,363 51
HELMERICH & PAYNE INC COM				
SHARES,	07-06-01 SOLD 05-16-01	28,164 19	41,110 47	12,946 28-
MTR GAMING GROUP INC COM				
SHARES	07-06-01 SOLD 05-16-01	699 97	487 76	212 21
MINERALS TECHNOLOGIES INC COM				
SHARES	07-06-01 SOLD 05-16-01	8,509 71	8,469 44	40 27
COOPER COS INC COM NEW				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MINERALS TECHNOLOGIES INC COM SHARES	07-09-01 SOLD 05-16-01 ACQUIRED	14,785 93	12,986 04	1,799.89
WOLVERINE WORLD WIDE INC COM SHARES	07-09-01 SOLD 05-16-01 ACQUIRED	12,780 32	12,704 16	76 16
MINERALS TECHNOLOGIES INC COM SHARES	07-09-01 SOLD 05-16-01 ACQUIRED	3,107 19	3,539 94	432 75-
WOLVERINE WORLD WIDE INC COM SHARES	07-09-01 SOLD 05-16-01 ACQUIRED	6,271.55	7,079 88	808.33-
COOPER COS INC COM NEW SHARES	07-10-01 SOLD 05-16-01 ACQUIRED	19,594.98	17,314.72	2,280.26
MINERALS TECHNOLOGIES INC COM SHARES	07-10-01 SOLD 05-16-01 ACQUIRED	8,503 59	8,469 44	34 15
WOLVERINE WORLD WIDE INC COM SHARES	07-10-01 SOLD 05-16-01 ACQUIRED			

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**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ARKANSAS BEST CORP DEL COM	07-10-01 ACQUIRED	9,207 05	10,619 82	1,412 77-
SHARES ·	SOLD	600.00		
OWENS & MINOR INC NEW COM	07-11-01 ACQUIRED	43,164.66	41,366.42	1,798.24
SHARES	SOLD	1,900 00		
COOPER COS INC COM NEW	07-11-01 ACQUIRED	9,653.89	8,657.36	996 53
SHARES ·	SOLD	200 00		
OWENS & MINOR INC NEW COM	07-11-01 ACQUIRED	5,677.82	5,904 78	226 96-
SHARES	SOLD	300 00		
WOLVERINE WORLD WIDE INC COM	07-11-01 ACQUIRED	27,381 49	30,089.49	2,708 00-
SHARES	SOLD	1,700 00		
OWENS & MINOR INC NEW COM	07-12-01 ACQUIRED	6,628.77	6,888 91	260 14-
SHARES ·	SOLD	350.00		
SCHOOL SPECIALTY INC WI COM	05-16-01 ACQUIRED			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PERFORMANCE FOOD GROUP CO COM SHARES · 1,350.00	SOLD 07-12-01 ACQUIRED 05-16-01	38,081 42	30,369 47	7,716.95
PERFORMANCE FOOD GROUP CO COM SHARES · 1,100 00	SOLD 07-13-01 ACQUIRED 05-16-01	32,891 10	29,998 87	2,892 23
PERFORMANCE FOOD GROUP CO COM SHARES 350 00	SOLD 07-16-01 ACQUIRED 05-16-01	10,692 14	9,545 09	1,147 05
AGCO CORP COMMON STOCK SHARES · 1,500 00	SOLD 07-17-01 ACQUIRED 05-16-01	14,372 51	12,314.55	2,057 96
#REORG BROOKS AUTO INC NAME CHNG TO BROOKS PRI AUTOMATION 1142E102 EFF 5/14/02 SHARES 400 00	SOLD 07-17-01 ACQUIRED 07-17-01	17,663 41	15,978.68	1,684 73
AGCO CORP COMMON STOCK SHARES · 1,200 00	SOLD 07-18-01 ACQUIRED 05-16-01	11,320 06	9,851 64	1,468.42

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
RAYONIER INC COM SHARES	07-19-01 SOLD 05-16-01 ACQUIRED	9,187.95	8,904.70	283.25
RAYONIER INC COM SHARES	07-19-01 SOLD 05-16-01 ACQUIRED	47,355.60	40,929.12	6,426.48
RAYONIER INC COM SHARES	07-19-01 SOLD 05-16-01 ACQUIRED	2,595.00		
PACKAGING CORP AMER COM ISIN US6951561090	07-19-01 SOLD 05-16-01 ACQUIRED	19,752.35	17,240.37	2,511.98
RAYONIER INC COM SHARES	07-19-01 SOLD 05-16-01 ACQUIRED	9,187.95	8,904.70	283.25
RAYONIER INC COM SHARES	07-20-01 SOLD 05-16-01 ACQUIRED	11,447.69	11,130.87	316.82
BORG WARNER INC COM SHARES	07-23-01 SOLD 05-16-01 ACQUIRED	30,125.35	26,927.22	3,198.13
DIME CNTY BANCORP INC COM SHARES	07-23-01 SOLD 05-16-01 ACQUIRED	1,849.93	1,491.91	358.02
FPIC INS GROUP INC COM SHARES	07-23-01 SOLD 05-16-01 ACQUIRED			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	07-23-01 SOLD 05-16-01 ACQUIRED	10,184 66	8,115 73	2,068 93
LEAR CORP COM STK PAR #0 01				
SHARES	07-23-01 SOLD 05-16-01 ACQUIRED	17,716 08	16,294 50	1,421 58
PERFORMANCE FOOD GROUP CO COM				
SHARES	07-23-01 SOLD 05-16-01 ACQUIRED	9,206 72	8,181 51	1,025 21
RYLAND GROUP, INC, COMMON STOCK, \$1 PAR				
SHARES	07-23-01 SOLD 05-16-01 ACQUIRED	21,127.11	17,458.14	3,668.97
BORG WARNER INC COM				
SHARES:	07-24-01 SOLD 05-16-01 ACQUIRED	14,511 98	13,463 61	1,048 37
DIME CMNTY BANCORP INC COM				
SHARES:	07-24-01 SOLD 05-16-01 ACQUIRED	7,334.23	5,967 66	1,366 57
PERFORMANCE FOOD GROUP CO COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
RAYONIER INC COM SHARES: 250 00	SOLD 07-24-01 ACQUIRED 05-16-01	7,542 24	6,817 93	724 31
RAYONIER INC COM SHARES: 75 00	SOLD 07-24-01 ACQUIRED 05-16-01	3,380 13	3,339 26	40 87
BRUNSWICK CORP, COMMON STOCK NO PAR				
LAFARGE NORTH AMER INC SHARES: 2,000 00	SOLD 07-25-01 ACQUIRED 05-16-01	41,825 20	45,908.40	4,083 20-
PACKAGING CORP AMER COM ISIN US6951561090				
LAFARGE NORTH AMER INC SHARES 1,400 00	SOLD 07-25-01 ACQUIRED 05-16-01	45,231 78	46,287 78	1,056 00-
RAYONIER INC COM SHARES 2,045 00	SOLD 07-25-01 ACQUIRED 05-16-01	37,708 94	32,254.35	5,454 59
BELDEN INC COM SHARES: 575.00	SOLD 07-25-01 ACQUIRED 05-16-01	25,717 68	25,601 01	116 67

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; 2,000 00	SOLD 07-26-01 ACQUIRED 05-16-01	47,998 39	46,645 00	1,353 39
SHARES 200.00	SOLD 07-26-01 ACQUIRED 06-12-01	4,799 84	5,239 66	439 82-
SHARES 500.00	SOLD 07-26-01 ACQUIRED 06-13-01	11,999 60	13,019 95	1,020 35-
SHARES 300 00	SOLD 07-26-01 ACQUIRED 07-18-01	7,199 76	7,944 00	744 24-
BELDEN INC COM SHARES; 2,000 00	SOLD 07-26-01 ACQUIRED 05-16-01	47,998 39	46,645 00	1,353 39
LAFARGE NORTH AMER INC SHARES 800.00	SOLD 07-26-01 ACQUIRED 05-16-01	25,642 82	26,450.16	807.34-
FPIC INS GROUP INC COM SHARES 20 00	SOLD 07-27-01 ACQUIRED 05-16-01	289 99	231 88	58 11
FIRST INDL RLTY TR INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
FIRST INDL RLTY TR INC COM SHARES	07-27-01 ACQUIRED 05-16-01	38,056 00	37,187 76	868 24
FIRST INDL RLTY TR INC COM SHARES	07-27-01 SOLD 05-16-01	47,398 41	46,484.70	913.71
FIRST INDL RLTY TR INC COM SHARES	07-30-01 SOLD 05-16-01	25,190.35	24,791 84	398 51
FIRST INDL RLTY TR INC COM SHARES	07-31-01 SOLD 05-16-01	12,574 02	12,395 92	178.10
MACDERMID INC COM SHARES	08-01-01 SOLD 06-22-01	1,642 70	1,731.00	88.30-
MOHAWK INDS INC COMMON STOCK SHARES	08-01-01 SOLD 05-16-01	35,204 26	23,993 28	11,210 98
BORG WARNER INC COM SHARES	08-01-01 SOLD 05-16-01	35,204 26	23,993 28	11,210 98

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
BORG WARNER INC COM SHARES	SOLD 08-02-01 ACQUIRED 05-16-01	31,440 03	26,927 22	4,512 81
LEAR CORP COM STK PAR \$0 01 SHARES	SOLD 08-02-01 ACQUIRED 05-16-01	10,507 64	8,975 74	1,531 90
MADERMID INC COM SHARES	SOLD 08-02-01 ACQUIRED 05-16-01	15,932 54	14,484 00	1,448 54
DIME CNTY BANCORP INC COM SHARES	SOLD 08-02-01 ACQUIRED 06-22-01	6,597 01	6,924 00	326 99-
ZALE CORP NEW COM STK SHARES	SOLD 08-06-01 ACQUIRED 05-16-01	15,244 97	11,935 32	3,309 65
PULTE HOMES INC COM SHARES	SOLD 08-06-01 ACQUIRED 05-16-01	50,884 22	51,025 28	141 06-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-07-01 SOLD 05-16-01 ACQUIRED	32,356 97	39,990 60	7,633 63-
ZALE CORP NEW COM STK				
SHARES	08-07-01 SOLD 05-16-01 ACQUIRED	31,081.96	31,890 80	808 84-
SHARES	08-07-01 SOLD 06-12-01 ACQUIRED	24,865 56	26,580 24	1,714 68-
SHARES	08-07-01 SOLD 06-26-01 ACQUIRED	3,108 20	3,365.15	256 95-
PULTE HOMES INC COM				
SHARES	08-08-01 SOLD 05-16-01 ACQUIRED	29 99	35 51	5 52-
PULTE HOMES INC COM				
SHARES	08-08-01 SOLD 05-16-01 ACQUIRED	25,681 79	31,103.84	5,422 05-
RYLAND GROUP, INC, COMMON STOCK, \$1 PAR				
SHARES	08-08-01 SOLD 05-16-01 ACQUIRED	102,413 70	97,266 78	5,146 92

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LUMINA FOUNDATION
 NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
08-08-01 SOLD	7,825 45	6,910 61	914.84	SHARES, 199 00
06-12-01 ACQUIRED				
08-08-01 SOLD	18,434 47	16,655 90	1,778 57	SHARES, 351 00
06-13-01 ACQUIRED				
08-08-01 SOLD	5,251 98	4,920 02	331 96	SHARES, 100 00
06-26-01 ACQUIRED				
08-08-01 SOLD	2,626 00	2,679 27	53 27-	SHARES, 50 00
06-28-01 ACQUIRED				
08-08-01 SOLD	2,625 99	2,553.49	72 50	SHARES, 50 00
06-29-01 ACQUIRED				
08-08-01 SOLD	10,503 97	11,827.14	1,323 17-	SHARES, 200 00
07-18-01 ACQUIRED				
ZALE CORP NEW COM STK				
08-08-01 SOLD	1,585 59	1,682 58	96 99-	SHARES, 50.00
06-26-01 ACQUIRED				
08-08-01 SOLD	2,378 38	2,552 37	173 99-	SHARES, 75 00
06-28-01 ACQUIRED				
08-08-01 SOLD	1,585 58	1,706 73	121 15-	SHARES, 50 00
06-29-01 ACQUIRED				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES ·	08-08-01 SOLD 07-02-01 ACQUIRED	792 79	869.32	76 53-
SHARES	08-08-01 SOLD 07-18-01 ACQUIRED	6,342 35	6,772.00	429 65-
PULTE HOMES INC COM				
SHARES ·	08-09-01 SOLD 05-16-01 ACQUIRED	301 89	373 25	71.36-
SHARES	08-09-01 SOLD 06-26-01 ACQUIRED	4,819 39	5,931 68	1,112.29-
SHARES	08-09-01 SOLD 06-28-01 ACQUIRED	2,409 69	2,965 22	555.53-
SHARES	08-09-01 SOLD 06-29-01 ACQUIRED	1,606 47	1,943 23	336 76-
SHARES	08-09-01 SOLD 07-02-01 ACQUIRED	803 23	973 43	170 20-
SHARES	08-09-01 SOLD 07-18-01 ACQUIRED	3,212 93	3,974 00	761 07-
DIME CNTY BANCORP INC COM				
SHARES	08-14-01 SOLD 05-16-01 ACQUIRED	4,229 85	2,983 83	1,246 02
PACKAGING CORP AMER COM ISIN				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
BORG WARNER INC COM SHARES	08-15-01 SOLD 05-16-01 ACQUIRED	38,729 12	29,967 37	8,756 75
BORG WARNER INC COM SHARES.	08-16-01 SOLD 05-16-01 ACQUIRED	45,241 27	38,146 89	7,094 38
DIME CNTY BANCORP INC COM SHARES	08-16-01 SOLD 05-16-01 ACQUIRED	25,079 35	17,902 98	7,176 37
DIME CNTY BANCORP INC COM SHARES	08-17-01 SOLD 05-16-01 ACQUIRED	4,244 85	2,983 83	1,261 02
RUBY TUESDAY INC COM SHARES	08-17-01 SOLD 05-16-01 ACQUIRED	7,514 46	6,691 40	823 06
BORG WARNER INC COM SHARES	08-20-01 SOLD 05-16-01 ACQUIRED	14,110 02	13,463 61	646 41

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
DIME CNTY BANCORP INC COM SHARES	08-20-01 SOLD 05-16-01 ACQUIRED	23,728 40	22,439 35	1,289 05
DIME CNTY BANCORP INC COM SHARES	08-20-01 SOLD 05-16-01 ACQUIRED	10,749 64	7,459 58	3,290 06
LEAR CORP COM STK PAR \$0 01 SHARES	08-20-01 SOLD 05-16-01 ACQUIRED	78,237 98	81,472 50	3,234 52-
RUBY TUESDAY INC COM SHARES	08-20-01 SOLD 05-16-01 ACQUIRED	29,258 74	21,747.05	2,511 69
TRIAD GTY INC SHARES	08-20-01 SOLD 05-16-01 ACQUIRED	15,396.44	13,960 76	1,435 68
TRIAD GTY INC SHARES	08-20-01 SOLD 05-16-01 ACQUIRED	1,912.43	1,745 09	167.34

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
FPIC INS GROUP INC COM SHARES; 700 00	SOLD 08-21-01 ACQUIRED 05-16-01	10,184.66	8,115 73	2,068 93
FPIC INS GROUP INC COM SHARES; 730 00	SOLD 08-21-01 ACQUIRED 05-16-01	10,621 14	8,463 55	2,157.59
MOHAWK INDS INC COMMON STOCK SHARES; 1,900.00	SOLD 08-21-01 ACQUIRED 05-16-01	79,414 49	56,984 04	22,430 45
RENT-WAY INC COM SHARES 700 00	SOLD 08-21-01 ACQUIRED 05-16-01	4,864 83	4,301 50	563.33
RUBY TUESDAY INC COM SHARES; 2,800.00	SOLD 08-21-01 ACQUIRED 05-16-01	54,542 17	46,839 80	7,702.37
TRIAD GTY INC SHARES; 1,000 00	SOLD 08-21-01 ACQUIRED 05-16-01	43,057 26	29,838 30	13,218 96

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	08-21-01 SOLD 05-16-01 ACQUIRED	7,685 22	6,980.38	704.84
TRIAD CITY INC				
SHARES	08-21-01 SOLD 05-16-01 ACQUIRED	11,549 61	10,470 57	1,079 04
ARGOSY GAMING CO COM				
SHARES	08-22-01 SOLD 05-16-01 ACQUIRED	41,785.15	39,291.75	2,493.40
DIME CNTY BANCORP INC COM				
SHARES	08-22-01 SOLD 05-16-01 ACQUIRED	28,597 39	19,594 89	9,002.50
MOHAWK INDS INC COMMON STOCK				
SHARES	08-22-01 SOLD 05-16-01 ACQUIRED	45,780 14	32,990 76	12,789 38
SHARES	08-22-01 SOLD 06-12-01 ACQUIRED	29,132 82	23,396 45	5,736.37
SHARES	08-22-01 SOLD 06-26-01 ACQUIRED	6,242 74	5,206 50	1,036 24

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
RENT-WAY INC COM	08-22-01 SOLD	2,080 92	1,771 66	309 26
MOHAWK INDS INC COMMON STOCK	08-23-01 SOLD	1,036 37	885 83	150 54
SHARES	06-28-01 ACQUIRED			
SHARES	08-23-01 SOLD	2,072 74	1,764 80	307 94
SHARES	06-29-01 ACQUIRED			
SHARES	08-23-01 SOLD	1,036 37	880.12	156.25
SHARES	07-02-01 ACQUIRED			
SHARES	08-23-01 SOLD	12,436 44	12,564 00	127 56-
SHARES	07-18-01 ACQUIRED			
SHARES	08-23-01 SOLD	4,145 48	4,455 00	309 52-
SHARES	08-08-01 ACQUIRED			
ASTORIA FINL CORP COMMON STOCK	08-24-01 SOLD	49,110.77	48,645 67	465.10
SHARES	05-16-01 ACQUIRED			
CYTEC INDUSTRIES COMMON STOCK				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
TRIAD CITY INC	08-24-01 SOLD 05-16-01 ACQUIRED	13,369 55	12,215 67	1,153 88
WASHINGTON FED INC COM	08-24-01 SOLD 05-16-01 ACQUIRED	350 00		
CONSTELLATION BRANDS INC CL A	08-24-01 SOLD 05-16-01 ACQUIRED	800.00	20,029.36	364 34-
WASHINGTON FED INC COM	08-27-01 SOLD 05-16-01 ACQUIRED	1,400 00	51,208.92	7,263 06
WASHINGTON FED INC COM	08-27-01 SOLD 05-16-01 ACQUIRED	1,000 00	25,036 70	1,037 50-
ASTORIA FINL CORP COMMON STOCK	08-27-01 SOLD 05-16-01 ACQUIRED	600 00	15,022 02	582 91-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, DIME CMNTY BANCORP INC COM	08-28-01 SOLD 05-16-01 ACQUIRED	54,528 47	54,368 69	159,78
SHARES, DIME CMNTY BANCORP INC COM	08-28-01 SOLD 05-16-01 ACQUIRED	122,665.91	93,493.34	29,172.57
WASHINGTON FED INC COM SHARES	08-28-01 SOLD 05-16-01 ACQUIRED	9,663 15	10,014 68	351 53-
COOPER COS INC COM NEW SHARES	08-29-01 SOLD 05-16-01 ACQUIRED	106,056 75	90,902 28	15,154 47
SHARES: DIME CMNTY BANCORP INC COM	08-29-01 SOLD 05-16-01 ACQUIRED	18,220 39	13,924 54	4,295.85
SHARES DIME CMNTY BANCORP INC COM	08-30-01 SOLD 05-16-01 ACQUIRED	9,562.18	7,459 58	2,102 60
SHARES. DIME CMNTY BANCORP INC COM	08-30-01 SOLD 05-26-01 ACQUIRED	5,737 31	4,569 75	1,167 56

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
08-30-01 ACQUIRED 06-28-01	2,868 65	2,478 69	389 96	SHARES 112 50 SOLD 08-30-01
08-30-01 ACQUIRED 06-29-01	1,912 43	1,677 95	234 48	SHARES 75 00 SOLD 08-30-01
08-30-01 ACQUIRED 07-02-01	956 22	834 72	121 50	SHARES 37 50 SOLD 08-30-01
08-30-01 ACQUIRED 07-18-01	15,299 49	15,000 00	299 49	SHARES 600 00 SOLD 08-30-01
08-31-01 ACQUIRED 05-16-01	43,261 55	33,625 86	9,635 69	SHARES 600 00 SOLD 08-31-01
AFFILIATED MANAGERS GROUP INC COM STK				
FAIRCHILD SEMICONDUCTOR INTL INC CL A				
08-31-01 ACQUIRED 05-16-01	66,410 63	59,468 23	6,942 40	SHARES: 3,100 00 SOLD 08-31-01
MINERALS TECHNOLOGIES INC COM				
08-31-01 ACQUIRED 05-16-01	1,094 90	1,058 68	36 22	SHARES 25 00 SOLD 08-31-01
MINERALS TECHNOLOGIES INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MINERALS TECHNOLOGIES INC COM				
SHARES	SOLD 08-31-01	39,327 78	38,112 48	1,215 30
	ACQUIRED 05-16-01			
CONSOLIDATED FREIGHTWAYS CORP COM				
SHARES	SOLD 09-04-01	20,735 43	20,072 57	662.86
	ACQUIRED 05-16-01			
KB HOME COM				
SHARES	SOLD 09-05-01	9,646 66	12,358 66	2,712 00-
	ACQUIRED 05-16-01			
SHARES	SOLD 09-05-01	54,049.89	48,955 67	5,094 22
	ACQUIRED 08-27-01			
SHARES	SOLD 09-05-01	1,081 00	965.53	115 47
	ACQUIRED 08-28-01			
SHARES	SOLD 09-05-01	524 12	501 29	22 83
	ACQUIRED 08-29-01			
SHARES	SOLD 09-05-01	1,670 63	1,649 54	21 09
	ACQUIRED 08-31-01			
TERMA-WAVE INC COM STOCK				
SHARES	SOLD 09-05-01			
	ACQUIRED 08-31-01			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
09-05-01 SOLD 05-16-01 ACQUIRED	7,371 20	8,700 00	1,328 80-	SHARES CONSOLIDATED FREIGHTWAYS CORP COM
09-10-01 SOLD 05-16-01 ACQUIRED	764 97	1,090.47	325 50-	SHARES; PERFORMANCE FOOD GROUP CO COM
09-10-01 SOLD 05-16-01 ACQUIRED	61,337 15	54,543 40	6,793 75	SHARES THERMA-WAVE INC COM STOCK
09-10-01 SOLD 05-16-01 ACQUIRED	1,271 41	1,740 00	468 59-	SHARES; THERMA-WAVE INC COM STOCK
09-10-01 SOLD 05-16-01 ACQUIRED	1,289.16	1,740 00	450 84-	SHARES THERMA-WAVE INC COM STOCK
09-10-01 SOLD 05-16-01 ACQUIRED	2,509 91	3,480 00	970 09-	SHARES ALLIANT TECHSYSTEMS INC COM

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**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: AMERICAN AXLE & MANUFACTURING HOLDINGS INC	09-17-01 SOLD	109,675 20	87,066 72	22,608.48
SHARES: AMERICAN AXLE & MANUFACTURING HOLDINGS INC	05-16-01 ACQUIRED			
SHARES: AMERICAN AXLE & MANUFACTURING HOLDINGS INC	09-17-01 SOLD	24,372 27	20,002 00	4,370 27
SHARES: AMERICAN AXLE & MANUFACTURING HOLDINGS INC	06-12-01 ACQUIRED			
SHARES: AMERICAN AXLE & MANUFACTURING HOLDINGS INC	09-17-01 SOLD	4,062 04	2,822 77	1,239 27
SHARES: AMERICAN AXLE & MANUFACTURING HOLDINGS INC	06-26-01 ACQUIRED			
SHARES: ANIXTER INTL INC COM	09-17-01 SOLD	2,091 61	3,075 00	983 39-
SHARES: ANIXTER INTL INC COM	09-17-01 SOLD	150 00		
SHARES: ANIXTER INTL INC COM	08-15-01 ACQUIRED			
SHARES: ANIXTER INTL INC COM	09-17-01 SOLD	4,178 86	6,150 00	1,971.14-
SHARES: ANIXTER INTL INC COM	08-15-01 ACQUIRED			
SHARES: ANIXTER INTL INC COM	09-17-01 SOLD	5,146 09	6,235.22	1,089.13-
SHARES: ANIXTER INTL INC COM	09-17-01 SOLD	28,303 48	34,272 92	5,969 44-
SHARES: ANIXTER INTL INC COM	05-21-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-17-01 SOLD	20,613 79	24,925 76	4,311 97-
SHARES	05-21-01 ACQUIRED			
SHARES	09-17-01 SOLD	42,515 94	51,877 16	9,361 22-
SHARES	05-22-01 ACQUIRED			
SHARES	09-17-01 SOLD	11,466 42	13,508 46	2,042 04-
SHARES	06-12-01 ACQUIRED			
SHARES	09-17-01 SOLD	5,282 29	6,239 22	956 93-
SHARES	06-13-01 ACQUIRED			
RENAISSANCE RE HLDGS LTD COMMON STOCK				
SHARES	09-17-01 SOLD	25,131 33	23,155 13	1,976 20
SHARES	05-16-01 ACQUIRED			
WABTEC CORP COM				
SHARES	09-17-01 SOLD	90,096 98	90,211 52	114,54-
SHARES	05-16-01 ACQUIRED			
ALLIANT TECHSYSTEMS INC COM				
SHARES	09-18-01 SOLD	1,905 75	1,411 38	494 37
SHARES	06-26-01 ACQUIRED			
SHARES	09-18-01 SOLD	2,858 63	2,157 95	700 68
SHARES	06-28-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-18-01 SOLD 06-29-01 ACQUIRED	2,858 63	2,231.11	627 52
SHARES	09-18-01 SOLD 07-18-01 ACQUIRED	11,434 53	9,443 00	1,991.53
SHARES	09-18-01 SOLD 08-28-01 ACQUIRED	3,773 39	3,475 31	298 08
SHARES	09-18-01 SOLD 08-29-01 ACQUIRED	1,829 52	1,691 83	137 69
SHARES	09-18-01 SOLD 08-31-01 ACQUIRED	5,831 61	5,326.13	505.48
AMERICAN AXLE & MANUFACTURING HOLDINGS INC				
SHARES	09-18-01 SOLD 08-15-01 ACQUIRED	17,621 56	26,650 00	9,028 44-
ANIXTER INTL INC COM				
SHARES	09-18-01 SOLD 06-13-01 ACQUIRED	5,117 09	6,087 04	969 95-
SHARES	09-18-01 SOLD 06-26-01 ACQUIRED	5,117 09	5,594.32	477.23-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-18-01 SOLD 06-28-01 ACQUIRED	2,558 54	2,867 20	308 66-
SHARES	09-18-01 SOLD 06-29-01 ACQUIRED	1,279 27	1,495 97	216 70-
SHARES	09-18-01 SOLD 07-02-01 ACQUIRED	1,279 27	1,482 43	203 16-
SHARES	09-18-01 SOLD 07-18-01 ACQUIRED	7,675 64	8,715 00	1,039 36-
SHARES	09-18-01 SOLD 08-08-01 ACQUIRED	5,117.08	6,146 00	1,028 92-
SHARES	09-18-01 SOLD 08-28-01 ACQUIRED	2,532.96	3,089 92	556 96-
SHARES	09-18-01 SOLD 08-29-01 ACQUIRED	1,228.10	1,525 60	297.50-
SHARES	09-18-01 SOLD 08-31-01 ACQUIRED	3,914 58	4,780 26	865 68-
RENAISSANCE RE HLDGS LTD COMMON STOCK	09-18-01 SOLD 05-16-01 ACQUIRED	33,310 99	29,770 87	3,540.12
AMERICAN AXLE & MANUFACTURING HOLDINGS INC				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-19-01 SOLD 08-15-01 ACQUIRED	6,008 99	11,275 00	5,266 01-
SHARES	09-19-01 SOLD 08-16-01 ACQUIRED	7,647 80	14,042 00	6,394 20-
SHARES	09-19-01 SOLD 08-28-01 ACQUIRED	560 54	606 60	246.06-
SHARES	09-19-01 SOLD 08-29-01 ACQUIRED	174 80	293 63	118 83-
SHARES	09-19-01 SOLD 08-31-01 ACQUIRED	557 20	939 38	382.18-
ARGOSY GAMING CO COM SHARES	09-19-01 SOLD 05-16-01 ACQUIRED	22,902 53	26,194.50	3,291 97-
CTS CORP COM SHARES	09-19-01 SOLD 08-02-01 ACQUIRED	32,023 92	49,730 52	17,706.60-
CONSOLIDATED FREIGHTWAYS CORP COM SHARES	09-19-01 SOLD 05-16-01 ACQUIRED	17,819 41	29,442 69	11,623.28-

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	09-19-01 SOLD	1,979 93	3,446 14	1,466.21-
MTR GAMING GROUP INC COM	06-12-01 ACQUIRED			
SHARES:	09-19-01 SOLD	13,479 23	15,608 16	2,128 93-
FERRO CORP COM	05-16-01 ACQUIRED			
SHARES:	09-20-01 SOLD	649 99	631 09	18 90
SHARES	09-20-01 SOLD	8,666 46	8,296 40	370 06
SHARES	06-25-01 ACQUIRED			
SHARES	09-20-01 SOLD	25,999 41	24,804.12	1,195 29
SHARES	06-26-01 ACQUIRED			
SHARES	09-20-01 SOLD	5,416 55	5,216 63	199 92
SHARES	06-26-01 ACQUIRED			
SHARES	09-20-01 SOLD	2,708 27	2,654 30	53 97
SHARES	06-28-01 ACQUIRED			
SHARES	09-20-01 SOLD	1,624 96	1,645 96	21 00-
SHARES	06-29-01 ACQUIRED			
SHARES	09-20-01 SOLD	1,083 31	1,105 21	21.90-
SHARES	07-02-01 ACQUIRED			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
09-20-01 SOLD 07-18-01 ACQUIRED	1,516 63	1,548 00	31 37-	SHARES
09-20-01 SOLD 08-08-01 ACQUIRED	2,166 62	2,254 00	87 38-	SHARES
09-20-01 SOLD 08-28-01 ACQUIRED	714 98	737 55	22.57-	SHARES
09-20-01 SOLD 08-29-01 ACQUIRED	346 66	359 30	12 64-	SHARES
09-20-01 SOLD 08-31-01 ACQUIRED	1,104 98	1,166 91	61 93-	SHARES
09-20-01 SOLD 05-16-01 ACQUIRED	2,414 91	2,926 53	511 62-	MTR GAMING GROUP INC COM SHARES,
09-21-01 SOLD 05-16-01 ACQUIRED	8,799.70	10,730.39	1,930.69-	MTR GAMING GROUP INC COM SHARES
09-24-01 SOLD 08-02-01 ACQUIRED	3,029.90	4,736 24	1,706 34-	CTS CORP COM SHARES,

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-24-01 SOLD 08-08-01 ACQUIRED	1,514 95	2,231 43	716 48-
SHARES	09-24-01 SOLD 08-14-01 ACQUIRED	12,119 59	17,848.00	5,728.41-
CABOT OIL & GAS CORP CL A				
SHARES:	09-24-01 SOLD 05-16-01 ACQUIRED	7,185 47	12,691.12	5,505 65-
CONSOLIDATED FREIGHTWAYS CORP COM				
SHARES	09-24-01 SOLD 06-12-01 ACQUIRED	2,203.07	4,885 87	2,682 80-
SHARES:	09-24-01 SOLD 06-13-01 ACQUIRED	1,250.01	2,943.57	1,693.56-
CYTEC INDUSTRIES COMMON STOCK				
SHARES:	09-24-01 SOLD 05-16-01 ACQUIRED	26,416.75	38,509 08	12,092 33-
READ-RITE CORP COM				
SHARES:	09-24-01 SOLD 05-16-01 ACQUIRED	27,768 37	45,600 20	17,831 83-
CABOT OIL & GAS CORP CL A				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	09-25-01 SOLD	12,256 31	22,209.46	9,953 15-
CONSOLIDATED FREIGHTWAYS CORP COM	05-16-01 ACQUIRED			
SHARES	09-25-01 SOLD	3,632 62	8,944 54	5,311 92-
CYTEC INDUSTRIES COMMON STOCK	06-13-01 ACQUIRED			
SHARES	09-25-01 SOLD	3,551 54	4,813 63	1,462.09-
CYTEC INDUSTRIES COMMON STOCK	05-16-01 ACQUIRED			
SHARES	09-25-01 SOLD	16,808 81	24,068 18	7,259 37-
READ-RITE CORP COM	05-16-01 ACQUIRED			
SHARES	09-25-01 SOLD	3,361 76	5,391 14	2,029.38-
READ-RITE CORP COM	06-12-01 ACQUIRED			
SHARES	09-25-01 SOLD	6,600 43	12,234 20	5,633.77-
THERMA-WAVE INC COM STOCK	05-16-01 ACQUIRED			
SHARES	09-25-01 SOLD	14,024 03	24,360 00	10,335 97-
CABOT OIL & GAS CORP CL A	05-16-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-26-01 SOLD 05-16-01 ACQUIRED	26,494 63	50,764 48	29,269 85-
SHARES	09-26-01 SOLD 06-12-01 ACQUIRED	3,311 83	5,910.00	2,598 17-
SHARES	09-26-01 SOLD 06-26-01 ACQUIRED	3,311 83	5,082.34	1,770 51-
SHARES	09-26-01 SOLD 06-28-01 ACQUIRED	1,655.91	2,452.89	776 98-
SHARES	09-26-01 SOLD 06-29-01 ACQUIRED	827 96	1,244 79	416.83-
SHARES	09-26-01 SOLD 07-02-01 ACQUIRED	827 96	1,192.26	364.30-
SHARES	09-26-01 SOLD 07-18-01 ACQUIRED	3,311 82	4,678 00	1,366 18-
SHARES	09-26-01 SOLD 08-08-01 ACQUIRED	1,655 92	2,464 00	808 08-
SHARES	09-26-01 SOLD 08-28-01 ACQUIRED	1,092 90	1,555 22	462 32-
SHARES	09-26-01 SOLD 08-29-01 ACQUIRED	529 89	723 66	193 77-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CAMBREX CORP COM SHARES	09-26-01 SOLD 08-31-01 ACQUIRED	1,689 04	2,300 42	611.38-
102.00				
CAMBREX CORP COM SHARES	09-26-01 SOLD 05-16-01 ACQUIRED	54,654 78	89,161 26	34,506 56-
1,700.00				
CONSOLIDATED FREIGHTWAYS CORP COM SHARES	09-26-01 SOLD 06-13-01 ACQUIRED	2,190.64	5,691 98	3,501.34-
700.00				
CYTEC INDUSTRIES COMMON STOCK SHARES	09-26-01 SOLD 06-12-01 ACQUIRED	4,344 12	6,900 65	2,556 53-
192 00				
SHARES	09-26-01 SOLD 06-13-01 ACQUIRED	2,443 57	3,974 12	1,530 55-
108 00				
READ-RITE CORP COM SHARES	09-26-01 SOLD 05-16-01 ACQUIRED	7,436.50	13,902 50	6,466 00-
2,500.00				
RENAISSANCE RE HLDS LTD COMMON STOCK SHARES	09-26-01 SOLD 05-16-01 ACQUIRED	68,145 16	52,926 00	15,219.16
800 00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-26-01 SOLD 06-12-01 ACQUIRED	8,518 15	7,297 89	1,220.26
SHARES	09-26-01 SOLD 06-26-01 ACQUIRED	4,259 07	3,681 51	577 56
SHARES	09-26-01 SOLD 06-28-01 ACQUIRED	2,129 54	1,857 76	271 78
SHARES	09-26-01 SOLD 06-29-01 ACQUIRED	2,129 53	1,854 85	274 68
SHARES	09-26-01 SOLD 07-18-01 ACQUIRED	8,518 15	7,158 00	1,360.15
SHARES	09-26-01 SOLD 08-08-01 ACQUIRED	8,518 14	7,053 00	1,465 14
SHARES	09-26-01 SOLD 08-28-01 ACQUIRED	2,810 99	2,338 05	472 94
SHARES	09-26-01 SOLD 08-29-01 ACQUIRED	1,362 90	1,111.30	251 60
SHARES	09-26-01 SOLD 08-31-01 ACQUIRED	4,344 26	3,646 84	697 42

02176 THERMA-WAVE INC COM STOCK

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	09-26-01 SOLD 05-16-01 ACQUIRED	14,849 50	26,100 00	11,250 50-
CONSOLIDATED FREIGHTWAYS CORP COM				
SHARES:	09-27-01 SOLD 06-13-01 ACQUIRED	464 78	1,235.97	771 19-
SHARES	09-27-01 SOLD 06-14-01 ACQUIRED	1,064.11	2,740 43	1,676 32-
CYTEC INDUSTRIES COMMON STOCK				
SHARES.	09-27-01 SOLD 06-13-01 ACQUIRED	5,668 91	9,199 35	3,530 44-
SHARES.	09-27-01 SOLD 09-27-01 ACQUIRED	3,401 35	5,522 64	2,121.29-
SHARES:	09-27-01 SOLD 06-28-01 ACQUIRED	1,700 67	2,791 97	1,091.30-
SHARES	09-27-01 SOLD 06-29-01 ACQUIRED	1,133 78	1,894 27	760.49-
SHARES.	09-27-01 SOLD 07-02-01 ACQUIRED	566 89	933 59	366 70-
SHARES.	09-27-01 SOLD 07-18-01 ACQUIRED	4,535 13	7,236.28	2,701 15-

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; THERMA-WAVE INC COM STOCK	09-27-01 SOLD 08-08-01 ACQUIRED	4,535 13	6,606 00	2,070.87-
SHARES; CTS CORP COM	09-27-01 SOLD 05-16-01 ACQUIRED	9,999 66	17,400 00	7,400 34-
SHARES; THERMA-WAVE INC COM STOCK	09-28-01 SOLD 08-14-01 ACQUIRED	3,688.58	5,577 50	1,888 92-
SHARES; THERMA-WAVE INC COM STOCK	09-28-01 SOLD 08-28-01 ACQUIRED	1,475 43	2,068 00	592 57-
SHARES; THERMA-WAVE INC COM STOCK	09-28-01 SOLD 08-28-01 ACQUIRED	3,186 93	4,481 63	1,294 70-
SHARES; THERMA-WAVE INC COM STOCK	09-28-01 SOLD 08-29-01 ACQUIRED	472 13	661 00	188 87-
SHARES; THERMA-WAVE INC COM STOCK	09-28-01 SOLD 08-29-01 ACQUIRED	7,377 16	10,260 65	2,883 49-
SHARES; THERMA-WAVE INC COM STOCK	09-28-01 SOLD 08-30-01 ACQUIRED	5,164 00	7,028.00	1,864 00-
SHARES; THERMA-WAVE INC COM STOCK	09-28-01 SOLD 08-31-01 ACQUIRED	663 95	910 35	246 40-
CONSOLIDATED FREIGHTWAYS CORP COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	09-28-01 SOLD	2,041 58	5,118 62	3,077 04-
SHARES:	09-28-01 SOLD	2,198 62	5,198 34	2,999 72-
SHARES	09-28-01 SOLD	700 00		
SHARES	06-26-01 ACQUIRED			
SHARES	09-28-01 SOLD	350 00		
SHARES	06-28-01 ACQUIRED			
SHARES	09-28-01 SOLD	175 00		
SHARES	09-28-01 SOLD	175 00	1,364 62	814 97-
SHARES	09-28-01 SOLD	175 00		
SHARES	07-02-01 ACQUIRED			
SHARES,	09-28-01 SOLD	549 66	1,367 91	818 25-
SHARES,	09-28-01 SOLD	350 00	2,653 00	1,553 69-
SHARES,	07-18-01 ACQUIRED			
SHARES,	09-28-01 SOLD	1,099 31		
SHARES,	09-28-01 SOLD	600 00	10,440 00	9,320 21-
SHARES,	09-28-01 SOLD	6,119 79		
SHARES,	05-16-01 ACQUIRED			
SHARES,	10-01-01 SOLD	774 97	1,895 00	1,120 03-
SHARES,	10-01-01 SOLD	1,239 96	2,620 00	1,380 04-
SHARES,	07-18-01 ACQUIRED			
SHARES,	10-01-01 SOLD			
SHARES,	10-01-01 SOLD			
SHARES,	08-08-01 ACQUIRED			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES · GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0.01	SOLD 10-01-01 ACQUIRED 05-16-01	10,099 66	17,400 00	7,300.34-
SHARES · GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0.01	SOLD 10-02-01 ACQUIRED 05-16-01	14,490 01	13,827 85	662 16
SHARES · GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0.01	SOLD 10-02-01 ACQUIRED 05-16-01	14,529 51	13,827 85	701 66
SHARES · PHILLIPS VAN HEUSEN CORP COM	SOLD 10-02-01 ACQUIRED 05-16-01	5,527 37	10,615 62	5,088 25-
SHARES · SUMMIT PPTY INC COMMON STOCK	SOLD 10-02-01 ACQUIRED 05-16-01	39,502 04	38,543 20	958.84
SHARES · THERMA-WAVE INC COM STOCK	SOLD 10-02-01 ACQUIRED 05-16-01	8,712 21	14,790 00	6,077 79-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-02-01 ACQUIRED 06-26-01	3,074 89	5,625 75	2,550 86-
SHARES:	SOLD 10-02-01 ACQUIRED 06-28-01	1,537 45	2,822.70	1,285.25-
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR #0 01				
SHARES:	SOLD 10-03-01 ACQUIRED 05-16-01	49,256.79	49,780 27	523 48-
PHILLIPS VAN HEUSEN CORP COM				
SHARES:	SOLD 10-03-01 ACQUIRED 05-16-01	18,052 69	34,500.76	16,448 07-
SUMMIT PPTY INC COMMON STOCK				
SHARES:	SOLD 10-03-01 ACQUIRED 05-16-01	26,104 62	26,257.55	152 93-
THERMA-WAVE INC COM STOCK				
SHARES	SOLD 10-03-01 ACQUIRED 06-29-01	794.97	1,420 31	625 34-
SHARES	SOLD 10-03-01 ACQUIRED 07-02-01	794.98	1,420 28	625 30-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES,	SOLD 10-03-01	10,069 66	11,069 50	999 84-
EL PASO ELEC CO COM NEW	ACQUIRED 07-17-01			
SHARES,	SOLD 10-04-01	61,791.03	66,838 50	5,047.47-
SWIFT ENERGY CO COM	ACQUIRED 05-16-01			
SHARES	SOLD 10-04-01	4,344 91	7,029 68	2,684 77-
THERMA-WAYE INC COM STOCK	ACQUIRED 05-16-01			
SHARES,	SOLD 10-04-01	12,272 41	12,234.70	37.71
SHARES	ACQUIRED 07-17-01			
SHARES	SOLD 10-04-01	6,428 40	6,319 50	108 90
SHARES	ACQUIRED 07-18-01			
SHARES	SOLD 10-04-01	3,506 40	4,595 73	1,089 33-
SHARES:	ACQUIRED 08-08-01			
SHARES:	SOLD 10-04-01	1,928.53	2,672 11	743 58-
SHARES	ACQUIRED 08-28-01			
SHARES	SOLD 10-04-01	935 04	1,291 46	356 42-
SHARES	ACQUIRED 08-29-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-04-01 ACQUIRED 08-31-01	2,980 44	4,159 05	1,178 61-
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907				
SHARES	SOLD 10-05-01 ACQUIRED 05-16-01	81,604 03	76,691 89	4,912 14
HAWAIIAN ELEC INDS INC COM				
SHARES	SOLD 10-05-01 ACQUIRED 05-16-01	67,077.89	61,986 08	5,091 81
ODYSSEY RE HLDGS CORP COM				
SHARES	SOLD 10-05-01 ACQUIRED 09-18-01	11,164 62	8,504.23	2,660 39
ODYSSEY RE HLDGS CORP COM				
SHARES	SOLD 10-05-01 ACQUIRED 09-18-01	27,069 04	20,653 13	6,415 91
SWIFT ENERGY CO COM				
SHARES	SOLD 10-05-01 ACQUIRED 05-16-01	29,672 14	49,207 76	19,535 62-
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907				

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<u>DESCRIPTION OF PROPERTY</u>			<u>DATE SOLD/ ACQUIRED</u>	<u>SALES PROCEEDS</u>	<u>COST BASIS</u>	<u>GAIN/LOSS</u>
SHARES ·	550 00	SOLD	10-08-01	38,687.85	36,678 73	2,009 12
		ACQUIRED	05-16-01			
FIRST MIDWEST BANCORP INC DEL COM						
SHARES	350.00	SOLD	10-08-01	10,920 86	9,914 52	1,006.34
		ACQUIRED	05-16-01			
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01						
SHARES	500.00	SOLD	10-08-01	14,083 47	13,827 85	255 62
		ACQUIRED	05-16-01			
GREAT LAKES REIT						
SHARES.	1,200 00	SOLD	10-08-01	19,129 51	20,583 12	1,453 61-
		ACQUIRED	05-16-01			
HIGHWOODS PPTYS INC COM						
SHARES	600 00	SOLD	10-08-01	14,811 94	14,805 76	6 18
		ACQUIRED	05-16-01			
PHILLIPS VAN HEUSEN CORP COM						
SHARES	100 00	SOLD	10-08-01	966 07	1,769 27	803 20-
		ACQUIRED	05-16-01			
SWIFT ENERGY CO COM						

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ODYSSEY RE HLDGS CORP COM				
SHARES	SOLD 10-08-01	17,004 07	28,118 72	11,114 65-
	ACQUIRED 05-16-01			
SHARES	SOLD 10-08-01	5,498.25	4,252 12	1,246 13
	ACQUIRED 09-18-01			
SHARES	SOLD 10-08-01	6,849 24	5,298 93	1,550 31
	ACQUIRED 09-26-01			
SHARES	SOLD 10-08-01	2,576 32	2,223 04	353 28
	ACQUIRED 09-28-01			
FIRST MIDWEST BANCORP INC DEL COM				
SHARES	SOLD 10-09-01	24,751 97	22,661 76	2,090.21
	ACQUIRED 05-16-01			
CABLES RESIDENTIAL TR SH BEN INT COM STK				
PAR \$0 01				
SHARES	SOLD 10-09-01	2,739 00	2,765 57	26 57-
	ACQUIRED 05-16-01			
GREAT LAKES REIT				
SHARES	SOLD 10-09-01	5,579 86	6,003 41	423 55-
	ACQUIRED 05-16-01			
HIGHWOODS PRYYS INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PHILLIPS VAN HEUSEN CORP COM SHARES	10-09-01 ACQUIRED	28,650 60	28,577 71	272 89
PHILLIPS VAN HEUSEN CORP COM SHARES	10-09-01 SOLD	90 00	1,592.34	740 27-
USEC INC COM SHARES	10-09-01 SOLD	4,000 00	38,251 20	12,390 87-
FIRST MIDWEST BANCORP INC DEL COM SHARES	10-10-01 SOLD	3,169 29	2,832 72	336 57
PHILLIPS VAN HEUSEN CORP COM SHARES	10-10-01 SOLD	1,503 11	2,830 83	1,327.72-
PHILLIPS VAN HEUSEN CORP COM SHARES	10-10-01 SOLD	1,952 53	3,715 47	1,762 94-
USEC INC COM				

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 NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
#REGORG BROOKS AUTO INC NAME CHNG TO BROOKS PRI AUTOMATION 1142E102 EFF 5/19/02	10-10-01 SOLD 05-16-01 ACQUIRED	6,785 87	9,562 80	2,776 93-
SHARES:	1,000 00			
FAIRCHILD SEMICONDUCTOR INTL INC CL A	10-11-01 SOLD 09-05-01 ACQUIRED	18,424.38	20,570 35	2,145 97-
SHARES:	500 00			
PHILLIPS VAN HEUSEN CORP COM	10-11-01 SOLD 05-16-01 ACQUIRED	44,988 89	39,517 60	5,471 29
SHARES:	2,060 00			
PHILLIPS VAN HEUSEN CORP COM	10-11-01 SOLD 05-16-01 ACQUIRED	294 74	530 78	236 04-
SHARES:	30 00			
PHILLIPS VAN HEUSEN CORP COM	10-11-01 SOLD 05-16-01 ACQUIRED	18,471.80	33,085 36	14,613 56-
SHARES:	1,870 00			
USSEC INC COM	10-11-01 SOLD 06-12-01 ACQUIRED	4,642 64	6,531 31	1,888 67-
SHARES:	470 00			

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
10-11-01 ACQUIRED 05-16-01	4,864 83	6,693 96	1,829 13-	USFC INC COM SHARES 700 00
10-11-01 ACQUIRED 05-16-01	4,864 83	6,693 96	1,829 13-	SHARES 700 00
10-11-01 ACQUIRED 05-16-01	4,864 83	6,693 96	1,829 13-	FIRST HEALTH GROUP CORP COM SHARES 700 00
10-12-01 ACQUIRED 05-16-01	10,401 65	10,479 34	77 69-	HELMERICH & PAYNE INC COM SHARES 400 00
10-12-01 ACQUIRED 05-16-01	13,854 53	22,839 15	8,984 62-	MEASUREMENT SPECIALTIES INC COM SHARES 500 00
10-12-01 ACQUIRED 07-25-01	15,942 07	27,594 00	11,651 93-	SHARES 2,000.00
10-12-01 ACQUIRED 07-26-01	5,978 27	10,429 95	4,451.68-	SHARES 750 00
10-12-01 ACQUIRED 08-01-01	9,963 79	16,875 00	6,911 21-	MINERALS TECHNOLOGIES INC COM SHARES 1,250 00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	SOLD 10-12-01 ACQUIRED 05-16-01	3,925 23	4,277 07	351 84-
OWENS & MINOR INC NEW COM				
SHARES.	SOLD 10-12-01 ACQUIRED 05-16-01	1,903 93	1,968 26	64 33-
PHILLIPS VAN HEUSEN CORP COM				
SHARES.	SOLD 10-12-01 ACQUIRED 05-16-01	873 77	1,592 34	718 57-
SHARES.	SOLD 10-12-01 ACQUIRED 06-12-01	2,912.57	4,168 92	1,256 35-
FILENET CORP COM				
SHARES.	SOLD 10-15-01 ACQUIRED 05-16-01	13,004 20	17,349 48	4,345 28-
MEASUREMENT SPECIALTIES INC COM				
SHARES	SOLD 10-15-01 ACQUIRED 08-01-01	1,234 10	2,025 00	790 90-
SHARES.	SOLD 10-15-01 ACQUIRED 08-02-01	8,638 68	14,763 00	6,124 32-
PHILLIPS VAN HEUSEN CORP COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	10-15-01 SOLD 06-12-01 ACQUIRED	264 66	375 20	110 54-
SHARES	10-15-01 SOLD 10-15-01 ACQUIRED	2,774 04	3,977.71	1,203 67-
USEC INC COM SHARES	10-15-01 SOLD 05-16-01 ACQUIRED	6,598.07	9,562.80	2,964 73-
FILENET CORP COM SHARES	10-16-01 SOLD 05-16-01 ACQUIRED	36,245 14	50,602.65	14,357 51-
MEASUREMENT SPECIALTIES INC COM SHARES	10-16-01 SOLD 08-02-01 ACQUIRED	168 95	281 20	112.25-
SHARES	10-16-01 SOLD 08-08-01 ACQUIRED	1,520 57	2,854 80	1,334 23-
SHARES	10-16-01 SOLD 08-28-01 ACQUIRED	836 32	1,473 04	636 72-
SHARES	10-16-01 SOLD 08-29-01 ACQUIRED	405 48	725 21	319 73-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	10-16-01 SOLD 10-16-01 ACQUIRED	1,292 49	2,299 30	1,006 81-
PHILLIPS VAN HEUSEN CORP COM				
SHARES	10-16-01 SOLD 09-26-01 ACQUIRED	844 76	1,002 16	157 40-
USSEC INC COM				
SHARES	10-16-01 SOLD 10-16-01 ACQUIRED	2,178.05	3,092 21	914 16-
USSEC INC COM				
SHARES	10-16-01 SOLD 05-16-01 ACQUIRED	4,042 12	5,737 68	1,695 56-
USSEC INC COM				
SHARES	10-16-01 SOLD 06-12-01 ACQUIRED	673 69	808 39	134 70-
FILENET CORP COM				
SHARES	10-16-01 SOLD 06-12-01 ACQUIRED	7,416 17	8,892 29	1,476 12-
MEASUREMENT SPECIALTIES INC COM				
SHARES	10-17-01 SOLD 05-16-01 ACQUIRED	1,264 95	1,445 79	180 84-

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES, PHILLIPS VAN HEUSEN CORP COM	10-17-01 SOLD 09-26-01 ACQUIRED	1,651.62	2,004.32	352.70-
SHARES, PHILLIPS VAN HEUSEN CORP COM	10-17-01 SOLD 06-13-01 ACQUIRED	3,948.42	5,622.20	1,673.78-
USSEC INC COM	10-17-01 SOLD 08-31-01 ACQUIRED	67,977.71	81,050.76	13,073.05-
#REORG BROOKS AUTO INC NAME CHNG TO BROOKS PRI AUTOMATION 1142E102 EFF 5/14/02	10-18-01 SOLD 09-05-01 ACQUIRED	8,572.21	10,285.17	1,712.96-
SHARES, MEASUREMENT SPECIALTIES INC COM	10-18-01 SOLD 09-26-01 ACQUIRED	819.19	1,002.16	182.97-
SHARES, PHILLIPS VAN HEUSEN CORP COM	10-18-01 SOLD 06-13-01 ACQUIRED	939.97	1,405.55	465.58-

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PHILLIPS VAN HEUSEN CORP COM				
SHARES:	SOLD 10-18-01	3,101 89	4,808.76	1,706.87-
	ACQUIRED 06-26-01			
SHARES:	SOLD 10-18-01	188 06	291 44	103 38-
	ACQUIRED 06-26-01			
SHARES:	SOLD 10-18-01	1,645 56	2,534 44	888 88-
	ACQUIRED 06-28-01			
SHARES:	SOLD 10-18-01	940 32	1,436.38	496 06-
	ACQUIRED 06-29-01			
SHARES:	SOLD 10-18-01	705 24	1,081 96	376.72-
	ACQUIRED 07-18-01			
SHARES:	SOLD 10-18-01	3,761 27	5,852 00	2,090.73-
	ACQUIRED 07-18-01			
SHARES:	SOLD 10-18-01	2,820 95	3,609 00	788.05-
	ACQUIRED 08-08-01			
SHARES:	SOLD 10-18-01	1,241 22	1,884 87	643 65-
	ACQUIRED 08-28-01			
SHARES:	SOLD 10-18-01	601 81	906 78	304 97-
	ACQUIRED 08-29-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; MEASUREMENT SPECIALTIES INC COM	SOLD 10-18-01 ACQUIRED 08-31-01	1,918 25	2,975 61	1,057 36-
SHARES; SWIFT ENERGY CO COM	SOLD 10-19-01 ACQUIRED 09-26-01	392 23	541 17	148 94-
SHARES; SWIFT ENERGY CO COM	SOLD 10-19-01 ACQUIRED 09-28-01	1,786 83	2,474.81	687 98-
SHARES; SWIFT ENERGY CO COM	SOLD 10-19-01 ACQUIRED 05-16-01	15,614 09	24,603 88	8,989.79-
SHARES; SWIFT ENERGY CO COM	SOLD 10-22-01 ACQUIRED 08-08-01	2,255 27	3,002 00	746 73-
SHARES; SWIFT ENERGY CO COM	SOLD 10-22-01 ACQUIRED 08-28-01	1,488 48	1,743 28	254 80-
SHARES; SWIFT ENERGY CO COM	SOLD 10-22-01 ACQUIRED 08-29-01	721 69	809 48	87.79-
SHARES; SWIFT ENERGY CO COM	SOLD 10-22-01 ACQUIRED 08-31-01	2,300.38	2,512.64	212.26-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-22-01 ACQUIRED 10-12-01	4,510.55	4,687.00	176.45-
FIRST AMERN CORP CALIF COM COM	SOLD 10-23-01 ACQUIRED 08-17-01	41,537.30	46,136.85	4,599.55-
FIRST MIDWEST BANCORP INC DEL COM	SOLD 10-23-01 ACQUIRED 05-16-01	66,490.98	56,654.40	9,836.58
HARLEYSVILLE GROUP INC COM	SOLD 10-23-01 ACQUIRED 05-16-01	2,246.06	2,349.00	102.94-
SWIFT ENERGY CO COM	SOLD 10-23-01 ACQUIRED 05-16-01	6,822.55	10,544.52	3,721.97-
FIRST AMERN CORP CALIF COM COM	SOLD 10-24-01 ACQUIRED 08-17-01	29,428.73	34,101.15	4,672.42-
SHARES	SOLD 10-24-01 ACQUIRED 09-26-01	5,072.13	5,573.30	501.17-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES · LAFARGE NORTH AMER INC	SOLD 10-24-01 ACQUIRED 10-12-01	1,731 10	1,870 50	139.40-
SHARES · PEOPLES ENERGY CORP., COMMON STOCK, NO PAR	SOLD 10-24-01 ACQUIRED 05-16-01	18,181.69	16,531 35	1,650 34
SHARES · SWIFT ENERGY CO COM	SOLD 10-24-01 ACQUIRED 05-16-01	46,909.19	48,921 84	2,012 65-
SHARES · SWIFT ENERGY CO COM	SOLD 10-24-01 ACQUIRED 05-16-01	15,609 48	29,603 88	8,994 40-
SHARES · SWIFT ENERGY CO COM	SOLD 10-24-01 ACQUIRED 06-26-01	2,229 92	3,106.48	876 56-
SHARES · SWIFT ENERGY CO COM	SOLD 10-24-01 ACQUIRED 06-26-01	1,115.29	1,553 24	437 95-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-24-01	1,672 94	2,211 87	538 93-
SHARES	ACQUIRED 06-28-01			
SHARES	SOLD 10-24-01	1,115 29	1,467 91	352 62-
SHARES	ACQUIRED 06-29-01			
SHARES:	SOLD 10-24-01	557 65	719 53	161.88-
SHARES	ACQUIRED 07-02-01			
SWIFT ENERGY CO COM				
SHARES	SOLD 10-24-01	4,395 85	5,368.00	972 15-
SHARES	ACQUIRED 07-18-01			
SHARES	SOLD 10-24-01	2,197.92	3,002 00	804 08-
SHARES	ACQUIRED 08-08-01			
LANDAMERICA FINL GROUP INC COM				
SHARES	SOLD 10-24-01	10,817.26	12,924 56	2,107 30-
SHARES	ACQUIRED 08-20-01			
SHARES:	SOLD 10-24-01	3,894.22	3,940.79	46.57-
SHARES	ACQUIRED 09-26-01			
SHARES:	SOLD 10-24-01	2,287.08	2,403.79	116 71-
SHARES	ACQUIRED 09-28-01			
SHARES:	SOLD 10-24-01	1,545 32	1,673 00	127 68-
SHARES	ACQUIRED 10-12-01			
HARLEYSVILLE GROUP INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
LAFARGE NORTH AMER INC SHARES	10-25-01 SOLD 05-16-01 ACQUIRED	14,388 90	15,660 00	1,271 10-
LAFARGE NORTH AMER INC SHARES	10-25-01 SOLD 05-16-01 ACQUIRED	20,502 99	19,837.62	665 37
LANDAMERICA FINL GROUP INC COM SHARES	10-25-01 SOLD 08-17-01 ACQUIRED	2,985 88	3,661 08	675 20-
PEOPLES ENERGY CORP , COMMON STOCK, NO PAR	10-25-01 SOLD 05-16-01 ACQUIRED	33,421 65	34,652.97	1,231.32-
WHITNEY HLDG CORP COM SHARES	10-25-01 SOLD 05-16-01 ACQUIRED	4,181 79	4,041.11	140 68
CABOT CORP., COMMON STOCK, \$1 PAR	10-26-01 SOLD 05-16-01 ACQUIRED	66,785.77	74,188.20	7,402.43-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES ·	10-26-01 SOLD 10-26-01 ACQUIRED	3,339.29	3,586.00	246.71-
SHARES	10-26-01 SOLD 08-08-01 ACQUIRED	3,339.28	3,853.00	513.72-
SHARES	10-26-01 SOLD 08-28-01 ACQUIRED	1,101.97	1,296.37	194.40-
SHARES	10-26-01 SOLD 08-29-01 ACQUIRED	534.29	630.47	96.18-
SHARES	10-26-01 SOLD 08-31-01 ACQUIRED	1,703.03	2,055.77	352.74-
SHARES	10-26-01 SOLD 09-26-01 ACQUIRED	4,574.83	4,990.57	415.74-
SHARES ·	10-26-01 SOLD 09-28-01 ACQUIRED	2,103.75	2,484.41	380.66-
HARLEYSVILLE GROUP INC COM SHARES	10-26-01 SOLD 05-16-01 ACQUIRED	2,369.92	2,610.00	240.08-
LANDAMERICA FINL GROUP INC COM SHARES	10-26-01 SOLD 08-17-01 ACQUIRED	13,414.80	18,305.40	4,890.60-

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ALLETE INC SHARES ·	SOLD 10-29-01 ACQUIRED 05-16-01	2,127 01	2,368 11	241.10-
ARGOSY GAMING CO COM SHARES	SOLD 10-29-01 ACQUIRED 05-16-01	2,861 65	2,619 45	242.20
ARKANSAS BEST CORP DEL COM SHARES ·	SOLD 10-29-01 ACQUIRED 05-16-01	2,335.63	2,177.18	158.45
EL PASO ELEC CO COM NEW SHARES	SOLD 10-29-01 ACQUIRED 05-16-01	2,720 90	2,970 60	249 70-
ENTEGRIS INC COM SHARES ·	SOLD 10-29-01 ACQUIRED 05-16-01	1,780 85	2,688.78	907.93-
FILENET CORP COM SHARES ·	SOLD 10-29-01 ACQUIRED 05-16-01	32,195 52	44,312 76	12,117.24-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 10-29-01 ACQUIRED 05-16-01	4,598 81	4,337.37	261.44
FIRST FED CAP CORP COM				
SHARES	SOLD 10-29-01 ACQUIRED 06-04-01	2,978 18	3,060 00	81 82-
FULTON FINL CORP PA COM				
SHARES	SOLD 10-29-01 ACQUIRED 05-16-01	2,148 92	2,025.00	123.92
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR \$0 01				
SHARES	SOLD 10-29-01 ACQUIRED 05-16-01	2,562 53	2,682 60	120 07-
HAWAIIAN ELEC INDS INC COM				
SHARES	SOLD 10-29-01 ACQUIRED 05-16-01	2,908 77	2,807 60	101 17
INDYMAC BANCORP INC COM				
SHARES	SOLD 10-29-01 ACQUIRED 05-16-01	5,112 28	4,885.70	226 58
KULICKE & SOFFA INDS INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES. 200 00	SOLD 10-29-01 ACQUIRED 06-06-01	2,705.30	3,219.14	513.84-
PFF BANCORP INC COM				
SHARES. 100 00	SOLD 10-29-01 ACQUIRED 05-16-01	2,442 40	2,250 00	192.40
PHOENIX COS INC NEW COM				
SHARES. 100 00	SOLD 10-29-01 ACQUIRED 06-19-01	1,321 09	1,750 00	428.91-
SKY FINL GROUP INC COM STK				
SHARES. 200 00	SOLD 10-29-01 ACQUIRED 05-16-01	3,932.48	3,882 04	50 44
SUMMIT PPTY INC COMMON STOCK				
SHARES. 100 00	SOLD 10-29-01 ACQUIRED 05-16-01	2,254.02	2,408.95	154 93-
TRUSTMARK CORP, COMMON STOCK				
SHARES. 100 00	SOLD 10-29-01 ACQUIRED 05-16-01	2,366.47	2,148.46	218.01
WASHINGTON FED INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PHOENIX COS INC NEW COM SHARES; 200 00	SOLD 10-29-01 ACQUIRED 05-16-01	4,515 72	5,007.34	491.62-
PHOENIX COS INC NEW COM SHARES 100 00	SOLD 10-29-01 ACQUIRED 06-19-01	1,366 50	1,750 00	383.50-
ENTEGRIS INC COM SHARES; 3,400 00	SOLD 10-29-01 ACQUIRED 05-16-01	24,562 82	37,313 64	12,750 82-
HARLEYSVILLE GROUP INC COM SHARES; 260 00	SOLD 10-29-01 ACQUIRED 05-16-01	6,161 79	6,786 00	624 21-
KULICKE & SOFFA INDS INC COM SHARES; 500.00	SOLD 10-29-01 ACQUIRED 06-04-01	6,818.67	7,478 75	660 08-
PHOENIX COS INC NEW COM SHARES 2,200 00	SOLD 10-29-01 ACQUIRED 06-05-01	30,002 16	35,601 94	5,599.78-
PHOENIX COS INC NEW COM SHARES; 500 00	SOLD 10-29-01 ACQUIRED 06-06-01	6,818.67	8,047 85	1,229 18-

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
10-29-01 SOLD 06-19-01 ACQUIRED	21,304.72	28,000.00	6,695.28-	SHARES SCHOOL SPECIALTY INC WI COM
10-29-01 SOLD 05-16-01 ACQUIRED	12,093.59	8,996.88	3,096.71	SHARES; WHITNEY HLDG CORP COM
10-29-01 SOLD 05-16-01 ACQUIRED	12,569.58	12,123.33	446.25	SHARES ALLETE INC
10-30-01 SOLD 05-16-01 ACQUIRED	1,871.69	2,083.94	212.25-	SHARES; ARKANSAS BEST CORP DEL COM
10-30-01 SOLD 05-16-01 ACQUIRED	2,302.92	2,177.18	125.74	SHARES EL PASO ELEC CO COM NEW
10-30-01 SOLD 05-16-01 ACQUIRED	1,329.45	1,485.30	155.85-	SHARES ENTEGRIS INC COM

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ENTEGRIS INC COM SHARES, 127 00	SOLD 10-30-01 ACQUIRED 05-16-01	906 74	1,393 77	987.03-
FILENET CORP COM SHARES, 2,300 00	SOLD 10-30-01 ACQUIRED 05-16-01	16,297 25	25,241 58	8,944 33-
FULTON FINL CORP PA COM SHARES, 100 00	SOLD 10-30-01 ACQUIRED 05-16-01	1,452 20	1,445 79	6 41
GABLES RESIDENTIAL TR SH BEN INT COM STK SHARES, 100 00	SOLD 10-30-01 ACQUIRED 05-16-01	2,164 42	2,025 00	139 42
INDYMAC BANCORP INC COM SHARES, 49 00	SOLD 10-30-01 ACQUIRED 05-16-01	1,315 36	1,355 13	39 77-
KULICKE & SOFFA INDS INC COM SHARES, 100 00	SOLD 10-30-01 ACQUIRED 05-16-01	2,600 66	2,442 85	157 81

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	10-30-01 ACQUIRED	1,335 32	1,609 57	274 25-
SHARES:	10-30-01 ACQUIRED	18,694 41	24,090 50	5,396 09-
KULICKE & SOFFA INDS INC COM				
SHARES, 100 00	10-30-01 SOLD	1,350 20	1,720 75	370 55-
ACQUIRED	06-07-01			
PFF BANCORP INC COM				
SHARES, 100 00	10-30-01 SOLD	2,445 41	2,250 00	195 41
ACQUIRED	05-16-01			
SCHOOL SPECIALTY INC WI COM				
SHARES, 88 00	10-30-01 SOLD	2,648 27	1,979 31	668 96
ACQUIRED	05-16-01			
SCHOOL SPECIALTY INC WI COM				
SHARES, 400 00	10-30-01 SOLD	12,113 59	8,996 88	3,116 71
ACQUIRED	05-16-01			
SKY FINL GROUP INC COM STK				
SHARES, 100 00	10-30-01 SOLD	1,965 43	1,941 02	24 41
ACQUIRED	05-16-01			
SUMMIT PPTY INC COMMON STOCK				

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LUMINA FOUNDATION
 NATIONAL CITY

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	10-30-01 SOLD 05-16-01 ACQUIRED	1,256 87	1,349 01	92 14-
TRUSTMARK CORP, COMMON STOCK				
SHARES	10-30-01 SOLD 05-16-01 ACQUIRED	2,356.92	2,148 46	208 46
WASHINGTON FED INC COM				
SHARES	10-30-01 SOLD 05-16-01 ACQUIRED	2,261 67	2,503 67	242 00-
ALLETE INC				
SHARES:	10-31-01 SOLD 05-16-01 ACQUIRED	3,021 69	3,267 99	246 30-
ARKANSAS BEST CORP DEL COM				
SHARES:	10-31-01 SOLD 05-16-01 ACQUIRED	4,681.98	4,554 36	327 62
ASTORIA FINL CORP COMMON STOCK				
SHARES:	10-31-01 SOLD 05-16-01 ACQUIRED	5,213.76	5,723 02	509 26-
EL PASO ELEC CO COM NEW				

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ENTEGRIS INC COM	10-31-01 SOLD 05-16-01 ACQUIRED	2,717 70	2,970 60	252 90-
ENTEGRIS INC COM	10-31-01 SOLD 05-16-01 ACQUIRED	2,336 71	3,336 28	999.57-
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907	10-31-01 SOLD 05-16-01 ACQUIRED	6,689 94	6,668.86	21 08
FILENET CORP COM	10-31-01 SOLD 05-16-01 ACQUIRED	5,842 24	5,783 16	59 08
FIRST FED CAP CORP COM	10-31-01 SOLD 06-04-01 ACQUIRED	9,416 45	9,590 00	173 55-
FULTON FINL CORP PA COM	10-31-01 SOLD 05-16-01 ACQUIRED	9,354 71	9,050 00	304 71
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR #0 01	10-31-01 SOLD 05-16-01 ACQUIRED			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
HAWAIIAN ELEC INDS INC COM	10-31-01 SOLD 05-16-01 ACQUIRED	3,291 43	3,401.65	110 22-
INDYMAC BANCORP INC COM	10-31-01 SOLD 05-16-01 ACQUIRED	9,113 86	8,933 29	180 57
PFF BANCORP INC COM	10-31-01 SOLD 05-16-01 ACQUIRED	5,099 12	4,885 70	213 42
PHOENIX COS INC NEW COM	10-31-01 SOLD 05-16-01 ACQUIRED	4,988 41	4,500 00	488.41
SCHOOL SPECIALTY INC WI COM	10-31-01 SOLD 06-19-01 ACQUIRED	3,845 00	5,250 00	1,405 00-
SKY FINL GROUP INC COM STK	10-31-01 SOLD 05-16-01 ACQUIRED	4,179 18	3,081 43	1,097 75

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SUMMIT PTY INC COMMON STOCK				
SHARES:	SOLD 10-31-01	9,883 97	9,705 10	178 87
	ACQUIRED 05-16-01			
TRUSTMARK CORP., COMMON STOCK				
SHARES:	SOLD 10-31-01	3,284.41	3,517 07	232 66-
	ACQUIRED 05-16-01			
WASHINGTON FED INC COM				
SHARES	SOLD 10-31-01	4,755.34	4,296 92	458 42
	ACQUIRED 05-16-01			
ALLETE INC				
SHARES	SOLD 10-31-01	6,799 78	7,511 01	711 23-
	ACQUIRED 05-16-01			
ARGOSY GAMING CO COM				
SHARES	SOLD 11-01-01	3,946 18	4,120 51	174 33-
	ACQUIRED 05-16-01			
ARKANSAS BEST CORP DEL COM				
SHARES	SOLD 11-01-01	8,693 70	7,858 35	835 35
	ACQUIRED 05-16-01			

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ASTORIA FINL CORP COMMON STOCK				
SHARES:	SOLD 11-01-01	4,693 84	4,354.36	339 48
	ACQUIRED 05-16-01			
EL PASO ELEC CO COM NEW				
SHARES:	SOLD 11-01-01	5,044 83	5,723.02	678 19-
	ACQUIRED 05-16-01			
ENTEGRIS INC COM				
SHARES:	SOLD 11-01-01	4,100 86	4,455 90	355 04-
	ACQUIRED 05-16-01			
EVEREST RE GROUP LTD ISIN BMG3223R1088				
SHARES:	SOLD 11-01-01	2,354 92	4,166 25	1,811 33-
	ACQUIRED 06-12-01			
FILENET CORP COM				
SHARES	SOLD 11-01-01	6,749.77	6,668 86	80 91
	ACQUIRED 05-16-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-01-01 ACQUIRED 05-16-01	7,447 95	7,228 95	219 00
FIRST FED CAP CORP COM	SOLD 11-01-01 ACQUIRED 06-04-01	5,891.80	6,120 00	228 20-
FULTON FINL CORP PA COM	SOLD 11-01-01 ACQUIRED 05-16-01	6,443 78	6,075 00	368 78
GABLES RESIDENTIAL TR SH BEN INT COM STK PAR #0 01	SOLD 11-01-01 ACQUIRED 05-16-01	6,276 06	6,388 47	112 41-
HAWAIIAN ELEC INDS INC COM	SOLD 11-01-01 ACQUIRED 05-16-01	2,899 16	2,844 07	55 09
INDYMAC BANCORP INC COM	SOLD 11-01-01 ACQUIRED 05-16-01	7,940 73	7,328 55	612 18
SHARES	SOLD 11-01-01 ACQUIRED 05-16-01			
KULICKE & SOFFA INDS INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	11-01-01 SOLD 06-12-01 ACQUIRED	5,406.87	5,317.63	89.24
SHARES	11-01-01 SOLD 06-13-01 ACQUIRED	6,457.73	6,441.95	16.28
SHARES.	11-01-01 SOLD 05-16-01 ACQUIRED	7,565.74	6,750.00	815.74
PHOENIX COS INC NEW COM				
SHARES	11-01-01 SOLD 06-19-01 ACQUIRED	5,147.82	7,000.00	1,852.18-
SCHOOL SPECIALTY INC WI COM				
SHARES.	11-01-01 SOLD 05-16-01 ACQUIRED	5,318.07	3,936.14	1,381.93
SCHOOL SPECIALTY INC WI COM				
SHARES	11-01-01 SOLD 05-16-01 ACQUIRED	24,975.16	17,993.76	6,981.40
SKY FINL GROUP INC COM STK				
SHARES	11-01-01 SOLD 05-16-01 ACQUIRED	5,900.80	5,823.06	77.74
SUMMIT PPTY INC COMMON STOCK				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-01-01 ACQUIRED 05-16-01	9,480 59	4,769.72	289.13-
TRUSTMARK CORP., COMMON STOCK				
SHARES	SOLD 11-01-01 ACQUIRED 05-16-01	7,073 76	6,445.38	628.38
WASHINGTON FED INC COM				
SHARES	SOLD 11-01-01 ACQUIRED 05-16-01	11,114 62	12,518 35	1,403 73-
CHESAPEAKE ENERGY CORP COM				
SHARES	SOLD 11-05-01 ACQUIRED 09-24-01	17,131 19	14,034.60	3,096 59
FIRST HEALTH GROUP CORP COM				
SHARES	SOLD 11-05-01 ACQUIRED 05-16-01	68,167.02	78,595 05	10,428.03-
GBC BANCORP CALIF COM				
SHARES	SOLD 11-05-01 ACQUIRED 10-24-01	2,759 91	2,725 00	34 91
SHARES	SOLD 11-05-01 ACQUIRED 10-29-01	2,759 90	2,756 00	3 90

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
11-05-01 SOLD 10-30-01 ACQUIRED	2,759.91	2,747.50	12.41	SHARES ·
11-05-01 SOLD 10-31-01 ACQUIRED	2,759.91	2,765.12	5.21-	SHARES · HELMERICH & PAYNE INC COM
11-05-01 SOLD 05-16-01 ACQUIRED	14,275.92	22,839.15	8,563.23-	SHARES SCHOOL SPECIALTY INC WI COM
11-05-01 SOLD 05-16-01 ACQUIRED	18,257.39	13,495.32	4,762.07	SHARES WHITNEY HLDG CORP COM
11-05-01 SOLD 05-16-01 ACQUIRED	48,070.99	48,493.32	422.33-	SHARES CHESAPEAKE ENERGY CORP COM
11-06-01 SOLD 09-24-01 ACQUIRED	4,929.82	4,231.17	698.65	SHARES: FAIRCHILD SEMICONDUCTOR INTL INC CL A
11-06-01 SOLD 05-16-01 ACQUIRED	21,796.64	18,224.13	3,572.51	SHARES SCHOOL SPECIALTY INC WI COM

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-06-01 ACQUIRED 05-16-01	21,251 29	15,744.54	5,506 75
GBC BANCORP CALIF COM				
SHARES	SOLD 11-07-01 ACQUIRED 10-31-01	2,749 91	2,765 12	15 21-
SHARES	SOLD 11-07-01 ACQUIRED 11-01-01	5,499 81	5,584 00	84 19-
KENAMETAL INC CAPITAL STOCK \$1 25 PAR				
SHARES	SOLD 11-07-01 ACQUIRED 05-16-01	30,237 23	26,746 80	3,490.43
MINERALS TECHNOLOGIES INC COM				
SHARES	SOLD 11-07-01 ACQUIRED 05-16-01	21,469 28	21,173.60	295 68
RAYONIER INC COM				
SHARES	SOLD 11-07-01 ACQUIRED 05-16-01	8,748 28	8,904.70	156 42-
SCHOOL SPECIALTY INC WI COM				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ALLETE INC SHARES	SOLD 11-07-01 ACQUIRED 05-16-01	9,050 69	6,747.66	2,303.03
EVEREST RE GROUP LTD, ISIN BMG3223R1088 SEDOL 2709907	SOLD 11-08-01 ACQUIRED 05-16-01	6,890 76	7,104 33	213 57-
HELMEICH & PAYNE INC COM SHARES	SOLD 11-08-01 ACQUIRED 05-16-01	27,984 06	26,675 44	1,308.62
KULICKE & SOFFA INDS INC COM SHARES	SOLD 11-08-01 ACQUIRED 05-16-01	8,801 70	13,703 49	4,901 79-
LAFARGE NORTH AMER INC SHARES	SOLD 11-08-01 ACQUIRED 06-13-01	8,392 32	8,453 35	61.03-
LAFARGE NORTH AMER INC SHARES	SOLD 11-08-01 ACQUIRED 06-18-01	8,392 32	7,365 00	1,027 32

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PEOPLES ENERGY CORP , COMMON STOCK, NO PAR	SOLD 11-08-01 ACQUIRED 05-16-01	11,090.62	9,918.81	1,171.81
PHOENIX COS INC NEW COM	SOLD 11-08-01 ACQUIRED 05-16-01	17,636.17	18,345.69	709.52-
RAYONIER INC COM	SOLD 11-08-01 ACQUIRED 06-19-01	20,698.85	26,250.00	5,551.15-
SCHOOL SPECIALTY INC WI COM	SOLD 11-08-01 ACQUIRED 05-16-01	4,416.83	4,452.35	35.52-
WHITNEY HLDG CORP COM	SOLD 11-08-01 ACQUIRED 05-16-01	20,754.30	15,744.54	5,009.76
ARGOSY GAMING CO COM	SOLD 11-08-01 ACQUIRED 05-16-01	1,200.25	1,212.33	12.08-

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 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
HEALTH NET INC COM				
SHARES ·	SOLD 11-09-01	17,495 41	17,743 50	248 09-
	ACQUIRED 05-16-01			
KULICKE & SOFFA INDS INC COM				
SHARES	SOLD 11-12-01	1,715 45	1,473 00	242 45
	ACQUIRED 06-18-01			
SHARES ·	SOLD 11-12-01	23,158.62	19,341 72	3,816 90
	ACQUIRED 06-19-01			
SHARES ·	SOLD 11-12-01	6,004 08	5,409.46	594 62
	ACQUIRED 06-26-01			
SHARES	SOLD 11-12-01	857 73	816 03	41 70
	ACQUIRED 06-28-01			
CHESAPEAKE ENERGY CORP COM				
SHARES	SOLD 11-12-01	11,007 63	8,316 80	2,690 83
	ACQUIRED 09-24-01			
EVEREST RE GROUP LTD ISIN BMG3223R1088				
SHARES	SOLD 11-12-01			
	ACQUIRED 09-24-01			

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-12-01 ACQUIRED 05-16-01	20,436 73	20,006 58	430.15
SHARES,	SOLD 11-12-01 ACQUIRED 06-26-01	3,406 12	3,569 96	163 84-
SHARES;	SOLD 11-12-01 ACQUIRED 06-28-01	1,703 06	1,843 59	140 53-
SHARES	SOLD 11-12-01 ACQUIRED 06-29-01	1,703 06	1,841 07	138 01-
SHARES;	SOLD 11-12-01 ACQUIRED 07-18-01	6,812 24	7,114 00	301 76-
SHARES	SOLD 11-12-01 ACQUIRED 08-08-01	3,406 12	3,471 50	65 38-
HEALTH NET INC COM	SOLD 11-12-01 ACQUIRED 05-16-01	21,473 37	21,686.50	213 13-
WHITNEY HLDG CORP COM	SOLD 11-12-01 ACQUIRED 05-16-01	8,007 99	8,082 22	74 23-
SCHOOL SPECIALTY INC WI COM	SOLD 11-12-01 ACQUIRED 05-16-01			

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
11-13-01 SOLD	29,884 69	25,616.81	1,267 88	SHARES
05-16-01 ACQUIRED				1,050 00
11-13-01 SOLD	5,782 73	5,955.38	172.65-	SHARES
06-12-01 ACQUIRED				244.00
11-13-01 SOLD	2,512 17	2,582 00	69 83-	SHARES
06-13-01 ACQUIRED				106 00
11-13-01 SOLD	2,806 90	2,828 78	21 88-	SHARES
11-13-01 SOLD	66,904 12	65,840 04	1,064 08	SHARES
11-14-01 SOLD	3,716 90	3,739.36	22 46-	SHARES
11-14-01 SOLD	27,941 66	23,906 10	4,035 56	SHARES
11-14-01 SOLD				1,000 00
09-05-01 ACQUIRED				1,800 00
05-16-01 ACQUIRED				100.00
11-14-01 SOLD				1,800 00
05-16-01 ACQUIRED				1,800 00
06-12-01 ACQUIRED				1,800 00
06-12-01 ACQUIRED				1,800 00

PHOTONICS INC COM

SCHOOL SPECIALTY INC MI COM

CONSTELLATION BRANDS INC CL A

WHITNEY HLDG CORP COM

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 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
11-19-01 SOLD 06-13-01 ACQUIRED	13,555 23	13,397 18	158 05	SHARES, 550 00
11-19-01 SOLD 06-26-01 ACQUIRED	1,232 29	1,276 72	44 43-	SHARES, 50 00
11-19-01 SOLD 05-16-01 ACQUIRED	6,015 78	5,823 06	192 72	SHARES, 300 00
11-19-01 SOLD 05-16-01 ACQUIRED	29,317 54	25,781 52	3,536.02	SHARES, 1,200 00
11-15-01 SOLD 06-12-01 ACQUIRED	3,966 47	3,739.36	227.11	SHARES 100.00
11-15-01 SOLD 06-26-01 ACQUIRED	3,740 83	3,830 14	89 31-	SHARES, 150 00
11-15-01 SOLD 06-28-01 ACQUIRED	2,493 89	2,596 52	102 63-	SHARES, 100 00
				SCHOOL SPECIALTY INC WI COM
				CONSTELLATION BRANDS INC CL A
				TRUSTMARK CORP, COMMON STOCK
				SKY FINL GROUP INC COM STK

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
11-15-01 SOLD 06-29-01 ACQUIRED	1,246 94	1,293 48	46 54-	SHARES, 50 00
11-15-01 SOLD 07-02-01 ACQUIRED	1,246 94	1,311.19	64 25-	SHARES, 50 00
11-15-01 SOLD 07-18-01 ACQUIRED	8,728 60	9,660.00	931 40-	SHARES, 350 00
11-15-01 SOLD 08-08-01 ACQUIRED	4,987 77	5,568 00	580 23-	SHARES, 200.00
11-15-01 SOLD 08-28-01 ACQUIRED	2,468 95	2,959.55	490 60-	SHARES, 99 00
11-15-01 SOLD 08-29-01 ACQUIRED	1,197.07	1,439 31	242 24-	SHARES, 48 00
11-15-01 SOLD 08-31-01 ACQUIRED	3,815 64	4,687.60	791 96-	SHARES, 153 00
11-15-01 SOLD 10-12-01 ACQUIRED	2,493 89	2,923 00	429 11-	SHARES, 100.00
11-15-01 SOLD 05-16-01 ACQUIRED	6,018 99	5,823 06	195 93	SHARES, 300 00
				TRUSTMARK CORP , COMMON STOCK
				SKY FINL GROUP INC COM STK

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LUMINA FOUNDATION
 NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	11-15-01 SOLD 05-16-01 ACQUIRED	2,443 91	2,148 46	295 45
SKY FINL GROUP INC COM STK				
SHARES,	11-16-01 SOLD 05-16-01 ACQUIRED	11,999 60	11,646.12	353.48
CONSTELLATION BRANDS INC CL A				
SHARES	11-19-01 SOLD 06-12-01 ACQUIRED	1,997 43	1,869 68	127 75
ROYAL CARIBBEAN CRUISES COM STK ISIN# LR0008862868				
SHARES.	11-20-01 SOLD 10-26-01 ACQUIRED	38,405.67	21,844 80	16,560 87
SHARES	11-20-01 SOLD 10-29-01 ACQUIRED	38,405.67	22,491 36	15,914 31
SHARES	11-20-01 SOLD 10-30-01 ACQUIRED	6,400 95	4,567 00	2,033 95
#REORG DAL-TILE INC CASH & STK MGR TO MOHAWK IND INC 2581839 EFF 3/21/02				
SHARES	11-20-01 SOLD 05-16-01 ACQUIRED	81,959 08	53,558.72	28,400 36

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES;	SOLD 11-20-01 ACQUIRED 06-12-01	13,070.32	9,882.59	3,187.73
SHARES;	SOLD 11-20-01 ACQUIRED 06-13-01	27,909.22	21,612.00	6,297.22
SHARES	SOLD 11-20-01 ACQUIRED 06-26-01	6,470.45	5,135.58	1,334.87
SHARES	SOLD 11-20-01 ACQUIRED 06-28-01	3,235.23	2,600.58	634.65
SHARES	SOLD 11-20-01 ACQUIRED 06-29-01	1,617.61	1,356.68	260.93
SHARES	SOLD 11-20-01 ACQUIRED 07-02-01	1,617.62	1,339.38	278.24
SHARES	SOLD 11-20-01 ACQUIRED 07-18-01	8,627.27	7,372.00	1,255.27
SHARES	SOLD 11-20-01 ACQUIRED 08-08-01	4,313.63	3,456.00	857.63
SHARES	SOLD 11-20-01 ACQUIRED 08-28-01	2,135.25	1,828.62	306.63
SHARES	SOLD 11-20-01 ACQUIRED 08-29-01	1,035.27	907.32	127.95

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	11-20-01 SOLD 153 00 ACQUIRED 08-31-01	3,299 93	2,769.04	530.89
SHARES:	11-20-01 SOLD 343.00 ACQUIRED 09-26-01	7,397 89	4,887 41	2,510.48
SHARES:	11-20-01 SOLD 157 00 ACQUIRED 09-28-01	3,386 20	2,383.59	1,002 61
SHARES:	11-20-01 SOLD 700 00 ACQUIRED 10-12-01	15,097.73	11,527.39	3,570 34
SHARES:	11-20-01 SOLD 800 00 ACQUIRED 11-08-01	17,254 55	13,799 60	3,454 95
#REORG DAL-TILE INC CASH & STK MGR TO MOHAWK IND INC 2581839 EFF 3/21/02	11-20-01 SOLD 300 00 ACQUIRED 05-16-01	6,234 27	4,228 32	2,005 95
OAK TECHNOLOGY INC COM	11-20-01 SOLD 150 00 ACQUIRED 09-24-01	1,807 43	1,044 52	762 91
ROYAL CARIBBEAN CRUISES COM STK				

ISIN# LR008862868

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
CONSTELLATION BRANDS INC CL A SHARES	SOLD 11-20-01 ACQUIRED 10-26-01	55,431 73	28,216 20	27,215 53
MINERALS TECHNOLOGIES INC COM SHARES	SOLD 11-21-01 ACQUIRED 06-12-01	319 71	299 15	20 56
MINERALS TECHNOLOGIES INC COM SHARES	SOLD 11-21-01 ACQUIRED 06-13-01	9,671 15	9,260 61	410 54
MINERALS TECHNOLOGIES INC COM SHARES	SOLD 11-21-01 ACQUIRED 06-26-01	5,994 52	5,850 06	144 46
MINERALS TECHNOLOGIES INC COM SHARES	SOLD 11-21-01 ACQUIRED 07-18-01	3,996 35	4,418.00	421 65-
OAK TECHNOLOGY INC COM SHARES	SOLD 11-21-01 ACQUIRED 05-16-01	8,900 22	8,469.44	430.78
RAYONIER INC COM SHARES	SOLD 11-21-01 ACQUIRED 09-24-01	2,199 92	1,392 70	807 22

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
11-21-01 SOLD 05-16-01 ACQUIRED	18,075 39	17,809 40	265 99	SHARES FOOT LOCKER INC COM
11-23-01 SOLD 05-16-01 ACQUIRED	14,534 51	12,214 98	2,319 53	SHARES: RAYONIER INC COM
11-23-01 SOLD 05-16-01 ACQUIRED	2,261 72	2,226 18	35 54	SHARES: CONSTELLATION BRANDS INC CL A
11-26-01 SOLD 07-18-01 ACQUIRED	5,751 05	6,627 00	875 95-	SHARES
11-26-01 SOLD 08-08-01 ACQUIRED	3,834 03	4,367 00	532 97-	SHARES
11-26-01 SOLD 08-28-01 ACQUIRED	1,265 23	1,425 38	160 15-	SHARES:
11-26-01 SOLD 08-29-01 ACQUIRED	613 44	678 82	65 38-	SHARES:
11-26-01 SOLD 08-31-01 ACQUIRED	1,955 36	2,161 70	206 34-	SHARES,

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	11-26-01 SOLD 09-26-01 ACQUIRED	4,830 88	5,161 93	331 05-
SHARES	11-26-01 SOLD 09-28-01 ACQUIRED	2,837 18	3,076 85	239 67-
SHARES	11-26-01 SOLD 10-12-01 ACQUIRED	7,668 06	8,687 00	1,018 94-
SHARES	11-26-01 SOLD 11-08-01 ACQUIRED	11,502.10	12,701 58	1,199 48-
FOOT LOCKER INC COM SHARES.	11-26-01 SOLD 05-16-01 ACQUIRED	62,188 72	51,574 36	10,614.36
OAK TECHNOLOGY INC COM SHARES.	11-26-01 SOLD 09-24-01 ACQUIRED	16,656 17	10,097.08	6,559 09
MTR GAMING GROUP INC COM SHARES	11-27-01 SOLD 05-16-01 ACQUIRED	2,786.96	1,951 05	835 91
MINERALS TECHNOLOGIES INC COM SHARES				

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**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 11-27-01 ACQUIRED 05-16-01	13,557 38	12,704 16	853 22
MTR GAMING GROUP INC COM				
SHARES:	SOLD 11-29-01 ACQUIRED 05-16-01	1,359 95	975 53	384 42
MINERALS TECHNOLOGIES INC COM				
SHARES	SOLD 11-29-01 ACQUIRED 05-16-01	4,443 92	4,234 72	209.20
MTR GAMING GROUP INC COM				
SHARES	SOLD 11-30-01 ACQUIRED 05-16-01	6,804 32	4,877 63	1,926 69
FIRST HEALTH GROUP CORP COM				
SHARES	SOLD 12-03-01 ACQUIRED 05-16-01	53,843 50	60,256 20	6,412 70-
SHARES:	SOLD 12-03-01 ACQUIRED 06-26-01	2,341 02	2,780 74	439 72-
SHARES	SOLD 12-03-01 ACQUIRED 06-28-01	1,170 51	1,285.93	115.42-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	12-03-01 SOLD 150.00 07-18-01 ACQUIRED	3,511.53	3,960.00	448.47-
SHARES	12-03-01 SOLD 100.00 08-08-01 ACQUIRED	2,341.02	2,705.00	363.98-
SHARES	12-03-01 SOLD 99.00 08-28-01 ACQUIRED	2,317.61	2,796.29	478.68-
SHARES	12-03-01 SOLD 48.00 08-29-01 ACQUIRED	1,123.69	1,377.49	253.80-
SHARES	12-03-01 SOLD 153.00 08-31-01 ACQUIRED	3,581.77	4,246.59	664.82-
BEVERLY ENTERPRISES INC COM STK	12-03-01 SOLD 3,500.00 05-16-01 ACQUIRED	31,323.95	33,319.30	1,995.35-
FURNITURE BRANDS INTL INC COM	12-03-01 SOLD 2,790.00 05-16-01 ACQUIRED	71,840.10	64,312.01	7,528.09
MTR GAMING GROUP INC COM	12-03-01 SOLD 625.00 05-16-01 ACQUIRED	8,502.03	6,097.03	2,405.00

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
OWENS & MINOR INC NEW COM SHARES; 275 00	SOLD 12-03-01 ACQUIRED 06-12-01	3,740 89	3,006 11	734 78
OWENS & MINOR INC NEW COM SHARES; 2,200 00	SOLD 12-03-01 ACQUIRED 05-16-01	40,153 27	43,301.72	3,148.45-
OWENS & MINOR INC NEW COM SHARES, 300 00	SOLD 12-04-01 ACQUIRED 05-16-01	5,499 17	5,904 78	405.61-
ARGOSY GAMING CO COM SHARES 1,000 00	SOLD 12-05-01 ACQUIRED 05-16-01	32,049.62	26,194 50	5,855 12
PHOTRONICS INC COM SHARES 1,700 00	SOLD 12-05-01 ACQUIRED 09-05-01	51,180.70	40,640 37	10,540 33
AGCO CORP COMMON STOCK SHARES; 200 00	SOLD 12-06-01 ACQUIRED 05-16-01	3,189 25	1,641 94	1,547 31
MINERALS TECHNOLOGIES INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PHOTRONICS INC COM				
SHARES	SOLD 12-06-01	25,577 17	23,290 96	2,286 21
	ACQUIRED 05-16-01			
SHARES	SOLD 12-06-01	13,089 88	10,757 75	2,332 13
	ACQUIRED 09-05-01			
SHARES	SOLD 12-06-01	14,544 31	9,800.00	4,744 31
	ACQUIRED 09-20-01			
*RORG UCAR INTL INC N/C TO GRAFTECH INTL LTD 2353262 EFF 5/7/02				
SHARES	SOLD 12-06-01	9,325 39	8,550 00	775 39
	ACQUIRED 07-25-01			
MINERALS TECHNOLOGIES INC COM				
SHARES	SOLD 12-07-01	11,478 99	10,586 80	892 19
	ACQUIRED 05-16-01			
E PIPHANY INC COM				
SHARES	SOLD 12-10-01	11,618 37	6,669 60	4,948 77
	ACQUIRED 10-24-01			
FAIRCHILD SEMICONDUCTOR INTL INC CL A				

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	12-10-01 SOLD 05-16-01 ACQUIRED	50,597 11	37,407.44	13,189.67
WOLVERINE WORLD WIDE INC COM				
SHARES:	12-10-01 SOLD 05-16-01 ACQUIRED	45,316 76	54,869 07	9,552.31-
E PIPHANY INC COM				
SHARES	12-11-01 SOLD 10-24-01 ACQUIRED	11,079.19	6,391.70	4,687.49
EVEREST RE GROUP LTD ISIN BMG3223R1088 SEDOL 2709907				
SHARES	12-13-01 SOLD 08-08-01 ACQUIRED	3,285 00	3,471 50	186 50-
SHARES:	12-13-01 SOLD 08-28-01 ACQUIRED	2,168.09	2,157 26	10 83
SHARES:	12-13-01 SOLD 08-29-01 ACQUIRED	1,051 20	1,044 83	6 37
SHARES:	12-13-01 SOLD 08-31-01 ACQUIRED	3,350 69	3,276 28	74 41
SHARES.	12-13-01 SOLD 09-17-01 ACQUIRED	18,461.68	15,350.13	3,111 55

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MTR GAMING GROUP INC COM SHARES	12-13-01 SOLD 09-18-01 ACQUIRED	20,958 27	17,081.14	3,877 13
MTR GAMING GROUP INC COM SHARES	12-14-01 SOLD 05-16-01 ACQUIRED	37,081.16	31,761 82	5,319 34
KENNAMETAL INC. CAPITAL STOCK \$1 25 PAR	12-13-01 SOLD 06-12-01 ACQUIRED	6,459 78	5,192 37	1,267 41
MTR GAMING GROUP INC COM SHARES	12-14-01 SOLD 06-12-01 ACQUIRED	6,816 22	5,465 65	1,350 57
OAK TECHNOLOGY INC COM SHARES	12-14-01 SOLD 09-24-01 ACQUIRED	19,085 57	9,052 55	10,033 02
E PIPHANY INC COM SHARES	12-17-01 SOLD 10-24-01 ACQUIRED	7,511 74	4,446 40	3,065 34

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 12-17-01 ACQUIRED 10-24-01	30,265 55	17,785 60	12,479 95
MTR GAMING GROUP INC COM				
SHARES,	SOLD 12-17-01 ACQUIRED 06-12-01	1,718 69	1,366 41	352 28
MTR GAMING GROUP INC COM				
SHARES,	SOLD 12-17-01 ACQUIRED 06-13-01	19,303.62	15,627 37	3,676 25
SHARES,	SOLD 12-17-01 ACQUIRED 06-12-01	5,999 38	4,470 90	1,528 48
MTR GAMING GROUP INC COM				
SHARES,	SOLD 12-17-01 ACQUIRED 06-26-01	4,400 52	3,935 25	465 27
E PIPHANY INC COM				
SHARES,	SOLD 12-18-01 ACQUIRED 10-24-01	5,960.30	3,612 70	2,347.60
SHARES	SOLD 12-18-01 ACQUIRED 10-29-01	4,584.85	3,012 05	1,572 80
SHARES,	SOLD 12-18-01 ACQUIRED 10-30-01	2,750 90	1,733.55	1,017 35

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	SOLD 12-18-01	5,501.82	3,424.08	2,077.74
SHARES:	ACQUIRED 10-31-01			
SHARES	SOLD 12-18-01	7,335.76	4,565.36	2,770.40
SHARES	ACQUIRED 11-01-01			
SHARES	SOLD 12-18-01	7,244.05	6,122.66	1,121.39
SHARES	ACQUIRED 11-27-01			
SHARES	SOLD 12-18-01	3,759.58	3,031.09	728.49
SHARES	ACQUIRED 11-30-01			
FAIRCHILD SEMICONDUCTOR INTL INC CL A				
SHARES	SOLD 12-20-01	15,254.73	11,509.98	3,744.75
SHARES	ACQUIRED 05-16-01			
ARGOSY GAMING CO COM				
SHARES	SOLD 12-20-01	31,789.83	24,884.77	6,905.06
SHARES	ACQUIRED 05-16-01			
ARKANSAS BEST CORP DEL COM				
SHARES	SOLD 12-20-01	34,546.60	26,126.16	8,420.44
SHARES	ACQUIRED 05-16-01			
FILENET CORP COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 12-20-01 ACQUIRED 05-16-01	3,994.87	2,891.58	1,103.29
SHARES	SOLD 12-20-01 ACQUIRED 06-12-01	3,994.86	2,804.64	1,190.22
AFFILIATED MANAGERS GROUP INC COM STK				
SHARES	SOLD 12-21-01 ACQUIRED 05-16-01	62,613.52	50,438.79	12,174.73
FILENET CORP COM				
SHARES	SOLD 12-21-01 ACQUIRED 06-12-01	16,226.18	11,709.37	4,516.81
SHARES	SOLD 12-21-01 ACQUIRED 06-13-01	14,865.90	10,735.02	4,130.88
JLG INDS INC COM				
SHARES	SOLD 12-24-01 ACQUIRED 11-07-01	1,023.96	1,012.69	11.27
AGCO CORP COMMON STOCK				
SHARES	SOLD 12-24-01 ACQUIRED 05-16-01	19,020.56	9,851.64	9,168.92

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
TECMSEH PRODS CO CL A	12-24-01 SOLD 100 00	5,174 82	4,830 00	344 82
TIMKEN CO COMMON STOCK, NO PAR	12-24-01 SOLD 275.00	4,369 60	4,979 18	609 58-
#REORG UCAR INTL INC N/C TO GRATECH INTL LTD 2353262 EFF 5/7/02	12-24-01 SOLD 900 00	9,132.89	8,550 00	582.89
UNOVA INC COM	12-24-01 SOLD 400 00	1,987 05	2,637 08	650.03-
TECMSEH PRODS CO CL A	12-24-01 SOLD 100 00	5,185 12	4,830 00	355 12
UNOVA INC COM	05-16-01 ACQUIRED			

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
12-26-01 ACQUIRED 06-05-01	1,221 00	1,648 17	427.17-	STANCORP FINL GROUP INC COM SHARES 250 00 SOLD 12-26-01 ACQUIRED 06-05-01
12-27-01 ACQUIRED 07-13-01	9,504 82	8,990 02	514 80	SHARES 200 00 SOLD 12-27-01 ACQUIRED 07-13-01
12-27-01 ACQUIRED 07-13-01	21,385 85	20,277 00	1,108 85	SHARES 450 00 SOLD 12-27-01 ACQUIRED 07-13-01
12-27-01 ACQUIRED 07-16-01	1,425 73	1,348.80	76 93	SHARES 30 00 SOLD 12-27-01 ACQUIRED 07-16-01
12-27-01 ACQUIRED 07-17-01	950 48	913 39	37 09	SHARES 20 00 SOLD 12-27-01 ACQUIRED 07-17-01
12-27-01 ACQUIRED 09-24-01	5,919 82	4,678 20	1,241 62	CHESAPEAKE ENERGY CORP COM SHARES 900 00 SOLD 12-27-01 ACQUIRED 09-24-01
12-27-01 ACQUIRED 06-04-01	4,712 48	4,590 00	122 48	FIRST FED CAP CORP COM SHARES 300 00 SOLD 12-27-01 ACQUIRED 06-04-01
				HIGHWOODS PPTYS INC COM

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
RAYONIER INC COM SHARES	12-27-01 SOLD 05-16-01 ACQUIRED	10,225.25	9,853.86	371.39
RAYONIER INC COM SHARES	12-27-01 SOLD 05-16-01 ACQUIRED	9,798.67	8,904.70	893.97
WHITNEY HLDG CORP COM SHARES	12-27-01 SOLD 05-16-01 ACQUIRED	7,318.73	6,425.36	893.37
CHESSAPEAKE ENERGY CORP COM SHARES	12-28-01 SOLD 09-24-01 ACQUIRED	6,718.89	5,198.00	1,520.89
FIRST FED CAP CORP COM SHARES	12-28-01 SOLD 06-05-01 ACQUIRED	1,553.31	1,530.00	23.31
HIGHWOODS PTYS INC COM SHARES	12-28-01 SOLD 06-07-01 ACQUIRED	4,659.91	4,641.00	18.91
RAYONIER INC COM SHARES	12-28-01 SOLD 05-16-01 ACQUIRED	12,887.30	12,317.32	569.98

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02176 ACCOUNT NO 26-096664
 SS870 AAB

LUMINA FOUNDATION
 NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
STANCORP FINL GROUP INC COM	12-28-01 SOLD 07-17-01 ACQUIRED	8,564.02	8,220.55	343.47
SHARES:	20 00 SOLD 07-18-01 ACQUIRED	951.56	930.00	21.56
SHARES	500.00 SOLD 12-28-01 ACQUIRED	23,788.94	23,078.20	710.74
WHITNEY HLDG CORP COM	12-28-01 SOLD 07-18-01 ACQUIRED	9,102.36	8,082.22	1,020.14
SHARES:	200 00 SOLD 05-16-01 ACQUIRED			
CHESAPEAKE ENERGY CORP COM	12-31-01 SOLD 09-24-01 ACQUIRED	7,328.85	5,717.80	1,611.05
SHARES	1,100.00 SOLD 12-31-01 ACQUIRED			
FIRST FED CAP CORP COM	12-31-01 SOLD 06-07-01 ACQUIRED	7,810.38	7,735.00	75.38
SHARES	500 00 SOLD 12-31-01 ACQUIRED			
HIGHWOODS PRYS INC COM				

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LUMINA FOUNDATION
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**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	SOLD 12-31-01 ACQUIRED 05-16-01	12,996 70	12,317.32	679.38
RAYONIER INC COM				
SHARES	SOLD 12-31-01 ACQUIRED 05-16-01	15,182 77	13,357 05	1,825 72
STANCORP FINL GROUP INC COM				
SHARES.	SOLD 12-31-01 ACQUIRED 07-18-01	12,811 98	12,462 23	349 75
SHARES	SOLD 12-31-01 ACQUIRED 08-08-01	1,423 56	1,374 35	49.21
SHARES	SOLD 12-31-01 ACQUIRED 08-28-01	1,565 90	1,546 15	19 75
SHARES	SOLD 12-31-01 ACQUIRED 08-29-01	759 23	748 71	10 52
SHARES	SOLD 12-31-01 ACQUIRED 08-31-01	2,420 04	2,376 16	43 88
SHARES	SOLD 12-31-01 ACQUIRED 09-26-01	5,836 57	5,445 06	391 51
SHARES	SOLD 12-31-01 ACQUIRED 09-28-01	3,653 79	3,678 24	24 45-

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LUMINA FOUNDATION
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
SHARES	12-31-01 SOLD	9,490 36	8,660 00	830 36	
WHITNEY HLDG CORP COM	10-12-01 ACQUIRED				
SHARES	12-31-01 SOLD	6,289 15	5,697 97	591 18	
ACQUIRED	05-16-01				
SHARES	12-31-01 SOLD	13,201,345 87	13,204,988 25	3,642.38-	
ACQUIRED	05-16-01				
SHARES	12-31-01 SOLD	13,201,345 87	13,204,988 25	3,642.38-	
ACQUIRED	05-16-01				
AR DEN RLT Y GROUP INC					
AR DEN RLT Y GROUP INC					
AR DEN RLT Y GROUP INC					
AR DEN RLT Y GROUP INC					
FIRST INDL RLT Y TR INC COM					
FIRST INDL RLT Y TR INC COM					
FIRST INDL RLT Y TR INC COM					
GABLES RESIDENTIAL TR SH BEN INT COM STK					

LONG TERM CAPITAL GAINS AND LOSSES

TOTAL SHORT TERM CAPITAL GAIN/LOSS-

SUB-TOTAL

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LUMINA FOUNDATION
 NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
-------------------------	------------------------	-------------------	---------------	-----------	-----------------------

GABLES RESIDENTIAL TR SH BEN INT COM STK	20%	471 80 /		471.80	
PAR \$0 01					
GABLES RESIDENTIAL TR SH BEN INT COM STK	20%	599 76 /		599.76	
PAR \$0.01					
HIGHWOODS PTYS INC COM	20%	369 09 /		369.09	
HIGHWOODS PTYS INC COM	20%	513 77 /		513.77	
HIGHWOODS PTYS INC COM	20%	485 99 /		485.99	
SUMMIT PTY INC COMMON STOCK	20%	226.35 /		226.35	
SUMMIT PTY INC COMMON STOCK	20%	195 39 /		195.39	
SUB-TOTAL			0 00	3,597.52	0 00
DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS
DEVELOPERS DIVERSIFIED RLY CORP COM	20%	2.80		2.80	
DEVELOPERS DIVERSIFIED RLY CORP COM	20%	293 79		293.79	
DEVELOPERS DIVERSIFIED RLY CORP COM	20%				
CAPITAL GAIN DIVIDENDS					

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LUMINA FOUNDATION
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

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28% RATE
 GAIN/LOSS

0 00
 0 00

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	28% RATE GAIN/LOSS	DESCRIPTION OF PROPERTY
20%	235 76	235 76			HIGHWOODS PTYS INC COM
20%	22 34	22 34			HIGHWOODS PTYS INC COM
20%	21 14	21 14			
20%	374 25	374 25			SUMMIT PTY INC COMMON STOCK
20%	433 54	433 54			SUMMIT PTY INC COMMON STOCK
			0 00	1,383 62	SUB-TOTAL
			0 00	9,981 14	TOTAL LONG TERM CAPITAL GAIN/LOSS-

GAIN FROM DISPOSITION OF PROPERTY UNDER SECTIONS 1245,
 1250, 1252, 1254, 1255

FORM 4797, PT III, SEC. 1250

DEVELOPERS DIVERSIFIED RLY CORP COM 1 52
 FIRST INDL RLY TR INC COM 155 20
 ARDEN RLY GROUP INC 52 36
 ARDEN RLY GROUP INC 43.63
 DEVELOPERS DIVERSIFIED RLY CORP COM 160 47
 DEVELOPERS DIVERSIFIED RLY CORP COM 128 77

DEVELOPERS DIVERSIFIED RLY CORP COM 1 52
 FIRST INDL RLY TR INC COM 155 20
 ARDEN RLY GROUP INC 52 36
 ARDEN RLY GROUP INC 43 63
 DEVELOPERS DIVERSIFIED RLY CORP COM 160 47
 DEVELOPERS DIVERSIFIED RLY CORP COM 128 77

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LUMINA FOUNDATION
 NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
	244 32		244.32	FIRST INDL RLTY TR INC COM
	95 06		95 06	GABLES RESIDENTIAL TR SH BEN INT COM STK PAR 60 01
	121 52		121 52	GABLES RESIDENTIAL TR SH BEN INT COM STK PAR 60 01
	154 49		154 49	GABLES RESIDENTIAL TR SH BEN INT COM STK PAR 60 01
	84.24		84.24	HIGHWOODS PRTYS INC COM
	79 69		79 69	HIGHWOODS PRTYS INC COM
	241 43		241 43	SUMMIT PPTY INC COMMON STOCK
	208 40		208 40	SUMMIT PPTY INC COMMON STOCK
	1,890 46	0.00	1,890.46	SUB-TOTAL
	1,890 46	0 00	1,890.46	TOTAL GAIN FROM DISPOSITION OF PROPERTY UNDER SECTIONS 1255, 1250, 1252, 1259, 1255

END OF SALES SCHEDULE

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LUMINA FOUNDATION
 NATIONAL CITY

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

*** SUMMARY REPORT ***

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 3,642.38-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 3,642.38-

LONG TERM GAINS AND LOSSES

NET LONG TERM CAPITAL GAINS AND LOSSES - 20 % 4,981.14

NET LONG TERM CAPITAL GAINS AND LOSSES - 28 % 0.00

SUB TOTAL LONG TERM GAINS AND LOSSES 4,981.14

TOTAL LONG TERM CAPITAL GAINS AND LOSSES 4,981.14

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02064 ACCOUNT NO 26-09971
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LUMINA FOUNDATION
 SANFORD C. BERNSTEIN

**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
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SHORT TERM CAPITAL GAINS AND LOSSES

ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	06-22-01 SOLD	29,682,676 78	25,270,000 00	587,323 22-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	05-08-01 ACQUIRED			
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	06-25-01 SOLD	12,312,089 36	12,635,000 00	322,910 64-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	05-08-01 ACQUIRED			
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	06-26-01 SOLD	29,244,191 40	25,270,000 00	1,025,808 60-
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	05-08-01 ACQUIRED			
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	06-27-01 SOLD	11,287,472 17	11,725,280 00	457,807 83-
COOPER INDUSTRIES, INC , COMMON STOCK	05-08-01 ACQUIRED			

*5 PAR

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LUMINA FOUNDATION
 SANFORD C. BERNSTEIN

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
COOPER INDUSTRIES, INC , COMMON STOCK \$5 PAR	SHARES: SOLD 08-06-01 16,700.00 ACQUIRED 06-22-01	915,964.46	670,772.20	245,192.26
COCA COLA ENTERPRISES INC COM	SHARES: SOLD 08-07-01 18,700.00 ACQUIRED 06-22-01	1,014,441.18	751,104.20	263,336.98
COCA COLA ENTERPRISES INC COM	SHARES: SOLD 09-07-01 1,800.00 ACQUIRED 06-27-01	27,295.01	29,256.64	1,961.63-
COCA COLA ENTERPRISES INC COM	SHARES: SOLD 09-10-01 42,325.00 ACQUIRED 06-27-01	639,437.48	687,937.41	48,499.93-
DOW CHEMICAL CO , COMMON STOCK, \$2.50 PAR	SHARES: SOLD 09-10-01 45,675.00 ACQUIRED 06-29-01	690,048.60	756,333.55	66,284.95-
DOW CHEMICAL CO , COMMON STOCK, \$2.50 PAR	SHARES: SOLD 10-10-01 5,450.00 ACQUIRED 06-22-01	181,206.46	180,353.36	853.10
DOW CHEMICAL CO , COMMON STOCK, \$2.50 PAR	SHARES: SOLD 10-10-01 9,850.00 ACQUIRED 06-22-01	161,257.12	160,445.56	811.56

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LUMINA FOUNDATION
 SANFORD C. BERNSTEIN

**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SARA LEE CORP., COMMON STOCK				
SHARES: 16,800 00	SOLD 11-15-01	609,819.67	555,770.19	54,049 48
	ACQUIRED 06-22-01			
SCHERING-PLOUGH CORP COMMON STOCK, \$1 PAR				
SHARES: 18,800.00	SOLD 11-28-01	414,338 18	365,805 34	48,532 84
	ACQUIRED 07-06-01			
SHARES: 34,500 00	SOLD 12-21-01	1,255,758.14	1,320,632.28	64,874 14-
	ACQUIRED 06-25-01			
SHARES: 600 00	SOLD 12-21-01	21,839 27	22,861 82	1,022.55-
	ACQUIRED 06-27-01			
SCHERING-PLOUGH CORP. COMMON STOCK, \$1 PAR				
SHARES: 2,280 00	SOLD 12-27-01	82,067 92	86,874 94	4,807 02-
	ACQUIRED 06-27-01			
SHARES: 1,020.00	SOLD 12-27-01	36,714 59	39,080 94	2,366 35-
	ACQUIRED 06-27-01			
SHARES: 21,500.00	SOLD 12-27-01	773,886.05	823,450.00	49,563.95-
	ACQUIRED 07-18-01			
SUB-TOTAL				
		79,350,503.84	81,350,958 43	2,000,454 59-
TOTAL SHORT TERM CAPITAL GAIN/LOSS-				
		79,350,503 84	81,350,958.43	2,000,454.59-

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02064 ACCOUNT NO. 26-09971
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LUMINA FOUNDATION
SANFORD C BERNSTEIN

FEDERAL SCHEDULE OF GAINS AND LOSSES
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
01-01-01 THROUGH 12-31-01

END OF SALES SCHEDULE

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02064 ACCOUNT NO 26-09971
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LUMINA FOUNDATION
SANFORD C BERNSTEIN

FEDERAL SCHEDULE OF GAINS AND LOSSES
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
01-01-01 THROUGH 12-31-01

*** SUMMARY REPORT ***

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 2,000,454.59-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 2,000,454.59-

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02064 ACCOUNT NO 26-09972
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LUMINA FOUNDATION
 SENECA CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY

 SHORT TERM CAPITAL GAINS AND LOSSES

DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
06-14-01 SOLD 05-08-01 ACQUIRED	31,984,757 54	32,851,000 00	866,242.46-
06-15-01 SOLD 05-08-01 ACQUIRED	15,256,491.30	15,793,750 00	537,258.70-
06-18-01 SOLD 05-08-01 ACQUIRED	12,144,595.00	12,635,000 00	490,405 00-
06-19-01 SOLD 05-08-01 ACQUIRED	4,526,799.04	4,674,950.00	148,150.96-
06-19-01 SOLD 06-15-01 ACQUIRED	618,166 87	618,750.00	583 13-

ISHARES TR S&P 500 INDEX FD S&P 500
 INDEX FD COM STK ISIN# US4642872000

SHARES: 260,000.00

ISHARES TR S&P 500 INDEX FD S&P 500
 INDEX FD COM STK ISIN# US4642872000

SHARES: 125,000.00

ISHARES TR S&P 500 INDEX FD S&P 500
 INDEX FD COM STK ISIN# US4642872000

SHARES: 100,000.00

ISHARES TR S&P 500 INDEX FD S&P 500
 INDEX FD COM STK ISIN# US4642872000

SHARES: 37,000.00

EL PASO CORP COM

SHARES: 11,250 00

ISHARES TR S&P 500 INDEX FD S&P 500
 INDEX FD COM STK ISIN# US4642872000

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LUMINA FOUNDATION
 SENECA CAPITAL MANAGEMENT

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES	06-20-01 ACQUIRED	304,489 84	315,875 00	11,385 16-
IShares TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	06-20-01 SOLD	17,962,635.98	18,611,355 00	648,719 02-
EL PASO CORP COM	06-21-01 SOLD	907,358 03	980,650 00	73,291.97-
SHARES:	06-15-01 ACQUIRED			
EL PASO CORP COM	06-25-01 SOLD	786,440 75	859,100 00	72,659 25-
SHARES:	06-15-01 ACQUIRED			
AMERICAN INTERNATIONAL GROUP, INC. COMMON STOCK, \$2 50 PAR	06-26-01 SOLD	613,683 96	587,602 55	26,081 41
SHARES:	06-14-01 ACQUIRED			
MICROSOFT CORP COM	06-26-01 SOLD	460,778 47	450,912.68	9,865 79
SHARES:	06-18-01 ACQUIRED			
CARDINAL HEALTH INC				

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LUMINA FOUNDATION
 SENECA CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	06-27-01 SOLD	2,373,667 16	2,513,826 60	140,159 44-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	06-14-01 ACQUIRED			
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	07-12-01 SOLD	786,851 59	992,501 00	205,649 41-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	06-14-01 ACQUIRED			
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	07-13-01 SOLD	123,023 55	156,769 62	33,746 07-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	06-14-01 ACQUIRED			
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	07-17-01 SOLD	411,306 99	546,827 36	135,520 37-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	06-14-01 ACQUIRED			
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	07-18-01 SOLD	108,545 20	143,705 49	35,160 29-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	06-14-01 ACQUIRED			

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LUMINA FOUNDATION
 SENECA CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	SOLD 07-19-01 ACQUIRED 06-14-01	197,822.87	193,722.46	45,899 59-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	SOLD 07-20-01 ACQUIRED 06-14-01	172,608 61	216,118.12	43,509 51-
DIAMOND OFFSHORE DRILLING INC COMMON STOCK	SOLD 07-23-01 ACQUIRED 06-14-01	199,999.12	240,006 82	40,007 70-
TARGET CORP COM	SOLD 07-25-01 ACQUIRED 06-15-01	1,619,697.64	1,534,452 68	80,244.96
TARGET CORP COM	SOLD 07-24-01 ACQUIRED 06-15-01	861,772 29	830,044 32	31,727 97
WAL-MART STORES, INC COMMON STOCK, # 10 PAR	SOLD 08-01-01 ACQUIRED 06-18-01	761,065 49	680,635 00	80,430 49
ANHEUSER BUSCH COS INC COM				

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LUMINA FOUNDATION
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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
APPLIED MATERIALS, INC, COMMON STOCK, \$ 01 PAR				
SHARES: 20,380 00	SOLD 08-06-01	882,259 47	855,607 43	26,652 04
	ACQUIRED 06-18-01			
ANHEUSER BUSCH COS INC COM				
SHARES: 10,790.00	SOLD 08-06-01	529,969.95	565,089.56	40,119 61-
	ACQUIRED 06-14-01			
APPLIED MATERIALS, INC, COMMON STOCK, \$ 01 PAR				
SHARES: 4,620 00	SOLD 08-07-01	195,700 36	193,960.07	1,740.29
	ACQUIRED 06-18-01			
SHARES: 5,570.00	SOLD 08-07-01	235,941 78	239,288 31	3,346 53-
	ACQUIRED 06-22-01			
ANHEUSER BUSCH COS INC COM				
SHARES: 12,570.00	SOLD 08-07-01	592,027.26	658,311 01	66,283 75-
	ACQUIRED 06-14-01			
ANHEUSER BUSCH COS INC COM				
SHARES: 15,300 00	SOLD 08-08-01	646,322 33	657,291 06	10,968 73-
	ACQUIRED 06-22-01			

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ANHEUSER BUSCH COS INC COM	SOLD 08-10-01 ACQUIRED 06-22-01	67,131 83	68,736.32	1,604 49-
HCA INC COM	SOLD 08-23-01 ACQUIRED 06-14-01	444,726.28	405,173.76	39,552 52
VERITAS SOFTWARE CORP COM	SOLD 09-05-01 ACQUIRED 06-18-01	211,369 43	517,670 85	306,301 42-
VERITAS SOFTWARE CORP COM	SOLD 09-06-01 ACQUIRED 06-18-01	126,713 77	313,501.95	186,788 18-
VERITAS SOFTWARE CORP COM	SOLD 09-10-01 ACQUIRED 06-18-01	153,439 90	390,216.30	236,776 40-

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LUMINA FOUNDATION
 SENECA CAPITAL MANAGEMENT

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
VERITAS SOFTWARE CORP COM SHARES: 6,900.00	SOLD 09-17-01 ACQUIRED 06-18-01	174,310.95	416,794.50	242,483 55-
VERITAS SOFTWARE CORP COM				
COCA COLA CO COM SHARES: 1,720.00	SOLD 09-18-01 ACQUIRED 06-18-01	39,991.76	103,896 60	63,904 84-
COLGATE-PALMOLIVE CO., COMMON STOCK, \$1 PAR				
SHARES: 11,620.00	SOLD 09-19-01 ACQUIRED 08-06-01	568,161 86	520,770.05	47,391.81
MC DONALDS CORP. COMMON STOCK, NO PAR				
SHARES: 7,800 00	SOLD 09-19-01 ACQUIRED 06-14-01	441,139 25	449,972 64	8,833 39-
SBC COMMUNICATIONS INC COM SHARES: 12,310.00	SOLD 09-19-01 ACQUIRED 06-18-01	347,255 96	348,888 79	1,632.83-
VERITAS SOFTWARE CORP COM SHARES: 14,800 00	SOLD 09-19-01 ACQUIRED 06-18-01	668,964.64	596,151 40	72,813.24

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
WASHINGTON MUT INC COM SHARES: 9,300 00	SOLD 09-19-01 ACQUIRED 06-18-01	57,829.29	164,905.65	107,076 36-
WELLS FARGO & CO NEW COM STK SHARES: 9,910.00	SOLD 09-19-01 ACQUIRED 06-15-01	434,056 39	429,952 29	4,104.10
VERITAS SOFTWARE CORP COM SHARES: 9,188.00	SOLD 09-20-01 ACQUIRED 06-18-01	199,070.83	554,517 90	355,447 07-
ACCENTURE LTD BERMUDA CLS'A'COM SHARES: 29,720 00	SOLD 09-26-01 ACQUIRED 07-18-01	366,417.50	430,940 00	64,522 50-
APPLIED MATERIALS, INC , COMMON STOCK, \$.01 PAR SHARES 13,140.00	SOLD 09-27-01 ACQUIRED 06-14-01	364,475.66	688,162 83	323,687.17-

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DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ACCENTURE LTD BERMUDA CLS'A.COM				
SHARES:	SOLD 09-27-01	74,614 88	136,517.50	61,902.62-
	ACQUIRED 06-18-01			
SHARES:	SOLD 09-27-01	45,999 82	55,555 00	9,555 18-
	ACQUIRED 07-18-01			
SHARES:	SOLD 09-27-01	111,576.60	140,970.18	29,393.58-
	ACQUIRED 07-19-01			
CENDANT CORP COM STK				
SHARES:	SOLD 09-27-01	148,069.64	268,909 61	120,839 97-
	ACQUIRED 07-06-01			
JOHNSON & JOHNSON COMMON STOCK \$1 PAR				
SHARES:	SOLD 09-28-01	219,712 66	203,981 20	15,731 46
	ACQUIRED 06-14-01			
PFIZER INC , COMMON STOCK, \$ 11 1/9 PAR				
SHARES:	SOLD 09-28-01	312,301 57	335,829 00	23,527 43-
	ACQUIRED 06-14-01			
APPLIED MATERIALS, INC , COMMON STOCK,				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
ACCENTURE LTD BERMUDA CLS'A'COM				
SHARES:	SOLD 09-28-01	65,286 97	117,232.50	51,945 53-
	ACQUIRED 06-18-01			
SHARES:	SOLD 09-28-01	93,875 86	113,808.00	19,932 14-
	ACQUIRED 07-19-01			
SHARES:	SOLD 09-28-01	128,171 83	154,151.94	25,980 11-
	ACQUIRED 07-20-01			
SHARES:	SOLD 09-28-01	239,070 52	286,114 18	47,043 66-
	ACQUIRED 07-23-01			
CENDANT CORP COM STK				
SHARES:	SOLD 10-01-01	123,140 50	201,526 70	78,386 20-
	ACQUIRED 07-06-01			
SHARES:	SOLD 10-01-01	230,571 72	372,479 38	141,907 66-
	ACQUIRED 07-06-01			
CENDANT CORP COM STK				
SHARES:	SOLD 10-02-01	53,940 32	90,459.28	36,518 96-
	ACQUIRED 07-06-01			
SHARES:	SOLD 10-02-01	394,179.29	652,240 36	258,061 07-
	ACQUIRED 07-09-01			
COMCAST CORP CLASS A SPECIAL				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 32,000 00	SOLD 10-02-01 ACQUIRED 06-22-01	1,152,671 94	1,363,110.40	210,438.46-
PEOPLESFT, INC, COM				
SHARES: 34,520.00	SOLD 10-02-01 ACQUIRED 06-15-01	692,306 55	1,411,122 37	718,815.82-
COMCAST CORP CLASS A SPECIAL				
SHARES: 12,450 00	SOLD 10-03-01 ACQUIRED 06-22-01	466,012.85	530,335.14	64,322 29-
PEOPLESFT, INC, COM				
SHARES: 7,480.00	SOLD 10-03-01 ACQUIRED 06-15-01	173,848.09	305,770.43	131,922 34-
SHARES: 4,700.00	SOLD 10-03-01 ACQUIRED 06-26-01	109,236.11	202,362 26	93,126.15-
SHARES: 6,100.00	SOLD 10-03-01 ACQUIRED 08-23-01	141,774 51	224,343 36	82,568.85-
SHARES: 7,800.00	SOLD 10-03-01 ACQUIRED 09-05-01	181,285 45	244,325 64	63,040 19-
COMCAST CORP CLASS A SPECIAL				

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FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
COMCAST CORP CLASS A SPECIAL				
SHARES; 2,340.00	SOLD 10-04-01	88,720.71	99,677.45	10,956.74-
	ACQUIRED 06-22-01			
WELLS FARGO & CO NEW COM STK				
SHARES; 11,410.00	SOLD 10-08-01	420,973.87	486,034.05	65,060.18-
	ACQUIRED 06-22-01			
WELLS FARGO & CO NEW COM STK				
SHARES; 11,098.00	SOLD 10-10-01	470,754.78	481,147.41	10,392.63-
	ACQUIRED 06-15-01			
WELLS FARGO & CO NEW COM STK				
SHARES; 35,300.00	SOLD 10-12-01	1,444,025.44	1,531,515.21	87,489.77-
	ACQUIRED 06-15-01			
AMERICAN INTERNATIONAL GROUP, INC COMMON STOCK, \$2.50 PAR				
SHARES; 7,900.00	SOLD 10-16-01	669,937.95	635,898.65	34,039.30
	ACQUIRED 06-14-01			
EXXON MOBIL CORP COM				
SHARES; 11,700.00	SOLD 10-16-01	485,767.80	525,032.82	39,265.02-
	ACQUIRED 06-15-01			
HOME DEPOT INC., COMMON STOCK, \$.05 PAR				

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**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
LABORATORY CORP AMER HLDGS COM NEW	10-18-01 SOLD 06-14-01 ACQUIRED	898,260 05	1,116,423.65	218,163.60-
JOHNSON & JOHNSON COMMON STOCK \$1 PAR	10-19-01 SOLD 06-18-01 ACQUIRED	1,675,604 11	1,611,678 00	63,926 11
HALLIBURTON CO COM	10-24-01 SOLD 07-16-01 ACQUIRED	2,214,647.19	1,902,124 69	312,522 50
GENERAL MILLS, INC, COMMON STOCK, \$.75 PAR	10-26-01 SOLD 06-15-01 ACQUIRED	1,578,476.08	2,476,048 32	897,572 24-
SHARES, 11,640 00	11-06-01 SOLD 09-19-01 ACQUIRED	583,529 83	535,705.39	47,824 44
SHARES, 17,700.00	11-06-01 SOLD 09-20-01 ACQUIRED	887,326.29	811,003 38	76,322.91

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MICRON TECHNOLOGY, INC, COMMON STOCK, # 10 PAR	SOLD 11-06-01 ACQUIRED 10-11-01	593,054.81	511,461.77	81,593.04
SHARES				
11,830.00				
WASHINGTON MUT INC COM				
SHARES:				
15,800 00	SOLD 11-13-01 ACQUIRED 06-27-01	462,700 18	631,556 02	168,855 84-
SHARES:				
13,310 00	SOLD 11-14-01 ACQUIRED 06-27-01	424,841 04	499,453.76	74,612 72-
SHARES:				
16,190.00	SOLD 11-14-01 ACQUIRED 06-28-01	516,767 57	607,455 28	90,687.71-
SHARES:				
10,130.00	SOLD 11-14-01 ACQUIRED 07-02-01	323,358 82	380,477 74	57,138 92-
SHARES:				
4,630.00	SOLD 11-14-01 ACQUIRED 07-03-01	147,784.67	174,800 56	27,015.89-
SHARES:				
10,700.00	SOLD 11-14-01 ACQUIRED 07-06-01	341,532 62	405,600.62	64,068 00-
SHARES:				
30,570 00	SOLD 11-15-01 ACQUIRED 06-28-01	949,503 11	916,271.55	33,231.56
SHARES:				
INTEL CORP CAPITAL STOCK # 001 PAR				
WEIGHT WATCHERS INTL INC NEW COM				

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DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	DESCRIPTION OF PROPERTY
11-15-01 ACQUIRED	183,366.28	148,080.00	35,286.28	SHARES; FEMA COM STOCK
11-19-01 SOLD	1,300,979.89	1,338,595.95	37,566.06-	SHARES; FEMA COM STOCK
06-14-01 ACQUIRED				SHARES; FEMA COM STOCK
11-20-01 SOLD	732,070.59	756,569.45	24,498.86-	SHARES; ANALOG DEVICES, INC, COMMON STOCK, # 16 2/3 PAR
06-14-01 ACQUIRED				SHARES; ANALOG DEVICES, INC, COMMON STOCK, # 16 2/3 PAR
11-21-01 SOLD	396,826.70	453,260.80	56,434.10-	SHARES; ANALOG DEVICES, INC, COMMON STOCK, # 16 2/3 PAR
08-17-01 ACQUIRED				SHARES; ANALOG DEVICES, INC, COMMON STOCK, # 16 2/3 PAR
11-21-01 SOLD	198,620.25	226,541.28	27,921.03-	SHARES; ANALOG DEVICES, INC, COMMON STOCK, # 16 2/3 PAR
08-21-01 ACQUIRED				SHARES; ANALOG DEVICES, INC, COMMON STOCK, # 16 2/3 PAR
11-23-01 SOLD	146,418.55	164,242.43	17,823.88-	SHARES; ANALOG DEVICES, INC, COMMON STOCK, # 16 2/3 PAR
08-21-01 ACQUIRED				SHARES; ANALOG DEVICES, INC, COMMON STOCK, # 16 2/3 PAR

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; MC DONALDS CORP, COMMON STOCK, NO PAR	11-26-01 ACQUIRED 08-21-01	284,306 99	305,830 73	21,523 74-
SHARES; MC DONALDS CORP, COMMON STOCK, NO PAR	11-26-01 ACQUIRED 10-19-01	228,147.58	189,734 48	38,413 10
SHARES; TYCO INTL LTD NEW COM	12-03-01 SOLD 06-18-01	730,743 64	775,717 80	44,974.16-
SHARES; MC DONALDS CORP, COMMON STOCK, NO PAR	12-03-01 SOLD 06-14-01	680,917.30	654,720 30	26,197 00
SHARES; MC DONALDS CORP, COMMON STOCK, NO PAR	12-04-01 SOLD 06-18-01	159,218 77	169,484 56	10,265 79-
SHARES; TYCO INTL LTD NEW COM	12-04-01 SOLD 06-19-01	1,072,996 06	1,131,958 49	58,962.43-
SHARES; INTEL CORP CAPITAL STOCK \$ 001 PAR	12-04-01 SOLD 06-14-01	1,923,115 20	1,841,051.10	82,064 10

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MICRON TECHNOLOGY, INC, COMMON STOCK, \$.10 PAR	SOLD 12-05-01 ACQUIRED 06-28-01	530,968.07	469,675.34	61,292.73
SHARES:				
15,670 00				
PRUDENTIAL FINL INC COM	SOLD 12-05-01 ACQUIRED 06-27-01	286,103.44	339,361.43	53,257.99-
SHARES:				
8,490 00				
QUALCOMM INC COM	SOLD 12-13-01 ACQUIRED 12-12-01	419,278.80	389,125.00	30,153.80
SHARES:				
14,150 00				
QUALCOMM INC COM	SOLD 12-20-01 ACQUIRED 08-03-01	68,474.01	93,065.96	24,591.95-
SHARES:				
1,380 00				
QUALCOMM INC COM	SOLD 12-20-01 ACQUIRED 08-08-01	118,092.85	155,578.70	37,485.85-
SHARES:				
2,380 00				
QUALCOMM INC COM	SOLD 12-20-01 ACQUIRED 08-09-01	117,596.66	155,657.57	38,060.91-
SHARES:				
2,370.00				
QUALCOMM INC COM	SOLD 12-20-01 ACQUIRED 08-13-01	226,758.12	301,064.29	74,306.17-
SHARES:				
4,570 00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS	QUALCOMM INC COM	
					SHARES	SHARES
SHARES	12-21-01 SOLD	36,736 02	48,091 23	11,355 21-	730 00	12-21-01 SOLD
SHARES	08-13-01 ACQUIRED					08-13-01 ACQUIRED
SHARES	12-21-01 SOLD	353,772 95	450,503 49	96,730 54-	7,030 00	12-21-01 SOLD
SHARES	08-16-01 ACQUIRED					08-16-01 ACQUIRED
SHARES	12-21-01 SOLD	296,907 59	370,504 07	73,596 48-	5,900 00	12-21-01 SOLD
SHARES	08-17-01 ACQUIRED					08-17-01 ACQUIRED
SHARES	12-21-01 SOLD	140,402 07	142,513 76	2,111 69-	2,790 00	12-21-01 SOLD
SHARES	10-15-01 ACQUIRED					10-15-01 ACQUIRED
SHARES	12-26-01 SOLD	103,335 68	102,671 20	664 48	2,010 00	12-26-01 SOLD
SHARES	10-15-01 ACQUIRED					10-15-01 ACQUIRED
SHARES	12-26-01 SOLD	370,157 66	353,769 84	16,387 82	7,200 00	12-26-01 SOLD
SHARES	10-17-01 ACQUIRED					10-17-01 ACQUIRED
SHARES	12-26-01 SOLD	217,467 62	255,244 97	37,777 35-	4,230 00	12-26-01 SOLD
SHARES	12-06-01 ACQUIRED					12-06-01 ACQUIRED
SUB-TOTAL		133,639,342 82	142,635,768 82	8,996,426 00-		
TOTAL SHORT TERM CAPITAL GAIN/LOSS-		133,639,342 82	142,635,768 82	8,996,426 00-		

END OF SALES SCHEDULE

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*** SUMMARY REPORT ***

~~SHORT TERM GAINS AND LOSSES~~

NET SHORT TERM CAPITAL GAINS AND LOSSES 8,996,426 00-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 8,996,426 00-

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LUMINA FOUNDATION
 GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
IShares TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	06-11-01 SOLD	39,922,586.49	39,951,870.00	29,283.51-
CONSECO INC , COMMON STOCK	06-13-01 SOLD	143,425.82	152,942.94	9,517.12-
NOVELLUS SYS INC COM	06-14-01 SOLD	97,107.66	103,474.00	6,366.34-
NOVELLUS SYS INC COM	06-18-01 SOLD	47,158.42	49,014.00	1,855.58-
AGERE SYS INC CL A	06-21-01 SOLD	147,020.09	219,111.25	72,091.16-
CONSECO INC , COMMON STOCK	06-11-01 ACQUIRED			
SHARES				
SHARES: 29,500.00				
SHORT TERM CAPITAL GAINS AND LOSSES				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
VERIZON COMMUNICATIONS COM	SOLD 06-22-01	1,079,059 38	1,090,575.40	11,516 02-
AGERE SYS INC CL A	ACQUIRED 06-11-01			
SHARES: 20,500 00				
COMCAST CORP CLASS A SPECIAL	SOLD 06-29-01	197,750 35	223,567.75	25,817 40-
ACQUIRED 06-11-01				
SHARES: 30,100 00				
METRO GOLDWYN MAYER INC COM STK	SOLD 07-09-01	979,670 22	1,023,180 48	43,510 26-
ACQUIRED 06-11-01				
SHARES: 25,200 00				
METRO GOLDWYN MAYER INC COM STK	SOLD 07-10-01	651,824.08	737,398 08	85,574.00-
ACQUIRED 06-11-01				
SHARES: 32,400 00				
METRO GOLDWYN MAYER INC COM STK	SOLD 07-11-01	323,782.57	374,234 88	50,452 31-
ACQUIRED 06-11-01				
SHARES: 16,400 00				
METRO GOLDWYN MAYER INC COM STK	SOLD 07-11-01	276,399 76	318,738 00	42,338 24-
ACQUIRED 06-12-01				
SHARES: 14,000 00				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES; 100 00	SOLD 07-11-01 ACQUIRED 06-11-01	2,010 43	2,275 92	265 49-
SHARES; 1,100 00	SOLD 07-11-01 ACQUIRED 06-11-01	22,114 76	25,101.12	2,986 36-
##GOODYEAR COM STK NPV(ASAS)DO NOT USE				
SHARES; 8,200 00	SOLD 07-17-01 ACQUIRED 06-11-01	248,901 04	241,834 40	7,066 64
MAGNA INTL INC CL A				
SHARES; 1,400 00	SOLD 07-19-01 ACQUIRED 06-11-01	90,828 96	85,247 26	5,581 70
DYNEGY INC NEW CL A COM				
SHARES; 14,000 00	SOLD 07-23-01 ACQUIRED 06-11-01	634,807 43	666,400 00	31,592 57-
KRAFT FOODS INC CL A				
SHARES; 15,400.00	SOLD 07-23-01 ACQUIRED 06-12-01	479,694 01	477,400 00	2,294 01
SHARES; 1,800.00	SOLD 07-23-01 ACQUIRED 06-12-01	56,068.13	55,800.00	268.13
CONCORD EFS INC COM				

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02064 ACCOUNT NO 26-09973
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LUMINA FOUNDATION
 GARDNER LEWIS

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 1,400 00	SOLD 07-25-01 ACQUIRED 06-20-01	79,055.36	69,300.00	9,755 36
ADC TELECOMMUNICATIONS INC COM				
SHARES: 90,900 00	SOLD 07-26-01 ACQUIRED 06-11-01	417,171.64	732,199 50	315,027 86-
AMGEN INC COMMON STOCK				
SHARES: 1,000.00	SOLD 07-31-01 ACQUIRED 06-11-01	62,597 91	67,381 30	4,983 39-
BLOCK, H & R, INC, COMMON STOCK, NO PAR				
SHARES: 800 00	SOLD 07-31-01 ACQUIRED 06-11-01	56,918.10	50,732.48	6,185.62
XILINX INC COMMON STOCK				
SHARES: 500 00	SOLD 07-31-01 ACQUIRED 06-11-01	19,919 33	22,490 65	2,571 32-
CIENA CORP COM				
SHARES: 700.00	SOLD 07-31-01 ACQUIRED 06-11-01	23,414.21	37,320 08	13,905.87-
#REORG HELLER FINL CASH MERGER EFF 10/25/01				

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LUMINA FOUNDATION
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**FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 11,000 00	SOLD 08-01-01 ACQUIRED 06-11-01	581,440 59	395,043 00	186,397 59
MC DONALDS CORP COMMON STOCK, NO PAR				
SHARES: 20,200 00	SOLD 08-01-01 ACQUIRED 06-11-01	1,067,736 37	724,230 60	343,505 77
MRG ENERGY INC COM STR				
SHARES: 2,100 00	SOLD 08-02-01 ACQUIRED 06-11-01	61,409 92	62,039 04	629 12-
CISCO SYS INC COMMON STOCK				
SHARES: 22,600 00	SOLD 08-02-01 ACQUIRED 06-11-01	470,256 42	592,388 94	122,132 52-
CISCO SYS INC COMMON STOCK				
SHARES: 10,300 00	SOLD 08-07-01 ACQUIRED 08-07-01	194,170 14	198,790 00	4,619 86-
AES CORP COMMON STOCK				
SHARES: 1,800 00	SOLD 08-08-01 ACQUIRED 06-11-01	66,345 78	75,527 82	9,182 04-
CISCO SYS INC COMMON STOCK				
SHARES: 4,200 00	SOLD 08-08-01 ACQUIRED 08-07-01	78,207 26	81,060 00	2,852 74-

ADR NOVARTIS AG SPONSORED ADR ISIN
 #US66987V1098

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LUMINA FOUNDATION
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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01**

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PFIZER INC, COMMON STOCK, # 11 1/9 PAR	SOLD 08-08-01 ACQUIRED 06-11-01	118,643 11	131,089.72	12,446.61-
WORLDCOM INC/WORLDCO	SOLD 08-08-01 ACQUIRED 06-11-01	68,575 71	73,705.88	5,130 17-
WILLIAMS COMPANY INC COMMON STOCK #1 PAR	SOLD 08-08-01 ACQUIRED 06-11-01	35,928 71	45,299 02	9,370.31-
ENRON CORP COM	SOLD 08-14-01 ACQUIRED 06-11-01	676,063 20	791,205 03	115,141 83-
WATSON PHARMACEUTICALS INC COMMON STOCK	SOLD 08-15-01 ACQUIRED 06-11-01	45,478 48	61,245.36	15,766 88-
CIENA CORP COM	SOLD 08-15-01 ACQUIRED 07-30-01	5,628 26	6,489 00	860 74-
	SOLD 08-15-01 ACQUIRED 07-30-01	635,993 62	734,150 83	98,157.21-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES.	08-16-01 ACQUIRED 06-11-01	171,057 75	458,503 84	287,446 09-
SHARES; 8,600 00	SOLD 08-16-01			
SHARES; 800.00	SOLD 08-16-01	15,912.35	42,512 00	26,599.65-
ACQUIRED 06-13-01				
NEXTEL COMMUNICATIONS INC CL A COM STK				
SHARES; 33,700 00	SOLD 08-21-01	420,514.74	504,667 61	84,152 87-
ACQUIRED 08-14-01				
CONCORD EFS INC COM				
SHARES 12,800.00	SOLD 08-22-01	708,208.07	633,600 00	74,608 07
ACQUIRED 06-20-01				
FIFTH THIRD BANCORP., COMMON STOCK, \$6.66 PAR				
SHARES. 15,400.00	SOLD 08-22-01	976,789 43	924,047 74	52,741 69
ACQUIRED 06-11-01				
NEXTEL COMMUNICATIONS INC CL A COM STK				
SHARES. 9,900 00	SOLD 08-22-01	116,822 02	148,255 47	31,433 45-
ACQUIRED 08-14-01				
K MART CORP COMMON STOCK \$1 PAR				

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 GARDNER LEWIS

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 29,500 00	SOLD 08-23-01 ACQUIRED 08-06-01	341,453.75	369,833.39	28,379.64-
ADELPHIA COMMUNICATIONS CORP CL A				
SHARES: 1,100 00	SOLD 08-23-01 ACQUIRED 06-11-01	35,033.82	45,198.45	10,164.63-
BOEING CO COM				
SHARES: 10,500 00	SOLD 08-23-01 ACQUIRED 06-11-01	547,451.75	678,405.00	130,953.25-
K MART CORP COMMON STOCK \$1 PAR				
SHARES: 1,700.00	SOLD 08-23-01 ACQUIRED 08-06-01	19,540.84	21,457.91	1,917.07-
MELTON FINL CORP COM				
SHARES: 14,700.00	SOLD 08-24-01 ACQUIRED 08-06-01	535,053.34	578,298.00	43,244.66-
SHARES: 4,800 00	SOLD 08-24-01 ACQUIRED 08-06-01	174,711.29	188,208.00	13,496.71-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
MAGNA INTL INC CL A SHARES; 1,600 00	SOLD 08-24-01 ACQUIRED 08-23-01	58,237 10	60,960 00	2,722 90-
DISNEY WALT CO DISNEY COM COM SHARES; 11,400.00	SOLD 09-17-01 ACQUIRED 06-11-01	589,702.34	694,156.26	104,453 92-
CITIGROUP INC COM SHARES; 16,800 00	SOLD 09-18-01 ACQUIRED 08-13-01	318,013 39	462,000.00	143,986 61-
KIMBERLY-CLARK CORP. COMMON STOCK \$5 PAR SHARES; 21,100.00	SOLD 09-20-01 ACQUIRED 06-11-01	783,627 83	1,064,317 76	280,689.93-
WORLD COM INC/WORLDCO SHARES; 12,800 00	SOLD 09-20-01 ACQUIRED 06-26-01	757,463 36	728,115 20	29,348 16
WORLD COM INC/WORLDCO SHARES; 10,200.00	SOLD 09-27-01 ACQUIRED 06-11-01	146,406 92	177,711.54	31,304 62-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
WORLDCOM INC/WORLDCO	SOLD 09-27-01 ACQUIRED 06-13-01	18,659 70	22,061 00	3,401 30-
CONSECO INC., COMMON STOCK	SOLD 09-27-01 ACQUIRED 06-11-01	66,350 28	78,402 15	12,051.87-
ENRON CORP COM	SOLD 09-28-01 ACQUIRED 06-11-01	272,829 57	647,859 42	375,029 85-
ADR INFINEON TECHNOLOGIES AG SPONSORED ADR ADR STK ISIN# US45662N1037	SOLD 09-28-01 ACQUIRED 06-11-01	178,846 08	331,745 70	152,899 62-
NOVELLUS SVS INC COM	SOLD 09-28-01 ACQUIRED 06-11-01	196,629 44	567,485 92	370,856 48-
NOVELLUS SYS INC COM	SOLD 10-02-01 ACQUIRED 06-11-01	29,996 10	59,906.00	29,909 90-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PFIZER INC, COMMON STOCK, \$ 11 1/9 PAR	SOLD 10-02-01 ACQUIRED 06-11-01	69,262 73	141,596 00	72,333 27-
ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISIN US8740391003	SOLD 10-05-01 ACQUIRED 06-11-01	16,487.44	17,342.56	855.12-
JOHNSON & JOHNSON COMMON STOCK \$1 PAR	SOLD 10-05-01 ACQUIRED 08-23-01	60,571 32	84,419 33	23,848.01-
PFIZER INC, COMMON STOCK, \$ 11 1/9 PAR	SOLD 10-08-01 ACQUIRED 06-11-01	27,919 06	25,139.03	2,780 03
TARGET CORP COM	SOLD 10-08-01 ACQUIRED 06-11-01	82,037.26	86,712.80	4,675 54-
BLOCK, H & R, INC, COMMON STOCK, NO PAR	SOLD 10-08-01 ACQUIRED 06-11-01	232,789.22	275,856 78	43,067.56-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
JOHNSON & JOHNSON COMMON STOCK \$1 PAR	10-10-01 ACQUIRED 06-11-01	333,138.39	279,028.64	54,109.75
SHARES: 8,800.00				
COCA COLA CO COM	10-11-01 ACQUIRED 06-11-01	169,967.33	155,861.99	14,105.34
SHARES: 3,100.00				
JOHNSON & JOHNSON COMMON STOCK \$1 PAR	10-12-01 ACQUIRED 08-06-01	748,894.73	759,600.80	10,706.07-
SHARES: 17,000.00				
JOHNSON & JOHNSON COMMON STOCK \$1 PAR	10-12-01 ACQUIRED 06-11-01	164,394.52	150,834.18	13,560.34
SHARES: 3,000.00				
JOHNSON & JOHNSON COMMON STOCK \$1 PAR	10-12-01 ACQUIRED 06-11-01	158,769.70	145,806.38	12,963.32
SHARES: 2,900.00				
MARSH & MC LENNAN CO'S INC., COMMON STOCK, \$1 PAR	10-15-01 ACQUIRED 10-03-01	82,234.93	77,448.00	4,786.93
SHARES: 800.00				
KIMBERLY-CLARK CORP COMMON STOCK \$5 PAR				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES: 600 00	SOLD 10-16-01 ACQUIRED 06-26-01	33,507 08	34,130 40	623 32-
SHARES: 7,000 00	SOLD 10-16-01 ACQUIRED 07-05-01	390,915.95	401,592 10	10,676.15-
SHARES: 2,000 00	SOLD 10-16-01 ACQUIRED 09-27-01	111,690 28	122,380.00	10,689 72-
SHARES: 2,000 00	SOLD 10-16-01 ACQUIRED 09-28-01	111,690.27	123,719 60	12,029.33-
SHARES: 2,200.00	SOLD 10-16-01 ACQUIRED 10-05-01	122,859 30	132,636.90	9,777 60-
ADELPHIA COMMUNICATIONS CORP CL A SHARES: 17,700 00	SOLD 10-18-01 ACQUIRED 06-11-01	416,652 93	727,284.15	310,631.22-
PRINCIPAL FINL GROUP INC COM STK SHARES: 200 00	SOLD 10-23-01 ACQUIRED 10-22-01	4,119.86	3,700.00	419 86
PRINCIPAL FINL GROUP INC COM STK SHARES: 9,000.00	SOLD 10-23-01 ACQUIRED 10-22-01	185,303 80	166,500 00	18,803 80

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
HCA INC COM SHARES: 200 00	SOLD 10-23-01 ACQUIRED 10-22-01	4,117 86	3,700 00	417 86
JOHNSON & JOHNSON COMMON STOCK #1 PAR SHARES: 4,100.00	SOLD 10-25-01 ACQUIRED 06-11-01	163,666 53	169,628.98	5,961.95-
ST JUDE MED INC COM SHARES: 2,900 00	SOLD 10-25-01 ACQUIRED 06-11-01	170,688 30	145,806 38	24,881 92
HALLIBURTON CO COM SHARES: 2,200.00	SOLD 10-25-01 ACQUIRED 06-11-01	161,149 68	132,873 62	28,276.06
MIRANT CORP COM SHARES: 1,900 00	SOLD 10-26-01 ACQUIRED 09-28-01	52,571 81	41,534 00	11,037 81
JOHNSON & JOHNSON COMMON STOCK #1 PAR SHARES: 25,400 00	SOLD 10-26-01 ACQUIRED 09-21-01	702,802 14	586,414 88	116,387.26
JOHNSON & JOHNSON COMMON STOCK #1 PAR SHARES: 13,600 00	SOLD 10-29-01 ACQUIRED 06-11-01	362,527 19	525,267 36	162,740 17-

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
LEHMAN BROTHERS HLDS INC COM				
SHARES:	SOLD 11-05-01	35,308 82	30,166 84	5,141 98
	ACQUIRED 06-11-01			
500.00	SOLD 11-05-01	32,235 92	34,893 75	2,657.83-
	ACQUIRED 06-11-01			
SOUTHWEST AIRLINES CO , COMMON STOCK, #1				
SHARES:	SOLD 11-09-01	437,004 38	353,988 45	83,015 93
	ACQUIRED 09-17-01			
25,500 00	SOLD 11-09-01	190,225 44	147,186 00	43,039.44
	ACQUIRED 09-17-01			
11,100 00	SOLD 11-09-01	135,385 67	103,174 00	32,211 67
	ACQUIRED 09-21-01			
7,900.00	SOLD 11-09-01	1,713.74	1,596.00	117 74
	ACQUIRED 10-05-01			
100 00	SOLD 11-14-01	79,697.33	62,999.50	16,697 83
	ACQUIRED 08-23-01			
5,000 00	SOLD 11-14-01			
SHARES:				
GOODYEAR TIRE & RUBBER CO , COMMON STOCK, NO PAR				
ADR TAIWAN SEMICONDUCTOR MFG CO LTD ISIN US87403391003				

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
PHILLIPS PETROLEUM CO COMMON STOCK, #1 25 PAR	11-16-01 SOLD 08-16-01 ACQUIRED	126,708.27	147,543.25	20,834.98-
PHILLIPS PETROLEUM CO COMMON STOCK, #1 25 PAR	11-16-01 SOLD 08-16-01 ACQUIRED	50,312.31	64,882.40	14,570.09-
PHILLIPS PETROLEUM CO COMMON STOCK, #1 25 PAR	11-16-01 SOLD 08-16-01 ACQUIRED	2,500.00	2,500.00	
PHILLIPS PETROLEUM CO COMMON STOCK, #1 25 PAR	11-16-01 SOLD 08-16-01 ACQUIRED	9,800.00	578,369.54	79,367.24-
GOODYEAR TIRE & RUBBER CO , COMMON STOCK, NO PAR	11-16-01 SOLD 09-28-01 ACQUIRED	117,112.79	122,245.00	5,132.21-
MIRANT CORP COM	11-19-01 SOLD 06-11-01 ACQUIRED	369,365.25	471,872.00	102,506.75-
MIRANT CORP COM	11-28-01 SOLD 06-11-01 ACQUIRED	90,404.29	146,765.88	56,361.59-

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 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
COMCAST CORP CLASS A SPECIAL				
SHARES, 16,700.00	SOLD 11-30-01	631,788.34	596,811.24	34,977.10
	ACQUIRED 09-28-01			
MIRANT CORP COM				
SHARES, 2,800.00	SOLD 12-06-01	67,152.96	108,143.28	40,990.32-
	ACQUIRED 06-11-01			
SHARES, 8,400.00	SOLD 12-06-01	201,458.86	258,997.20	57,538.34-
	ACQUIRED 06-26-01			
DYNEGY INC NEW CL A COM				
SHARES, 15,000.00	SOLD 12-06-01	409,211.85	646,890.00	237,678.15-
	ACQUIRED 10-19-01			
SHARES, 4,600.00	SOLD 12-06-01	125,491.64	179,262.00	53,770.36-
	ACQUIRED 11-09-01			
ADR ASML HOLDING ASML HOLDING NV EUR0 02(NY REG)				
SHARES, 23,200.00	SOLD 12-18-01	431,043.91	574,383.28	143,339.37-
	ACQUIRED 06-11-01			
PRUDENTIAL FINL INC COM				

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DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHARES:	12-20-01 12-12-01	27,497 73	29,750 00	2,697.73
EMC CORP COM	12-20-01 12-12-01	335,472.30	302,500.00	32,972.30
SHARES:	12-21-01 06-11-01	194,453 99	461,517.00	267,063 51-
SHARES				14,000 00
	SOLD			
	ACQUIRED			
SUB-TOTAL		68,042,913.48	72,035,246 70	3,992,333 22-
TOTAL SHORT TERM CAPITAL GAIN/LOSS-		68,042,913.48	72,035,246 70	3,992,333 22-

END OF SALES SCHEDULE

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ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
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*** SUMMARY REPORT ***

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 3,992,333.22-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 3,992,333.22-

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LUMINA FOUNDATION
 SOUTHEASTERN

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	COST BASIS	GAIN/LOSS
SHORT TERM CAPITAL GAINS AND LOSSES				
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	06-11-01 SOLD 05-08-01 ACQUIRED	6,502,383.24	6,570,200.00	67,816.76-
HOLLINGER INTL INC CL A				
SHARES:				
SOLD 100.00	06-12-01	1,493.95	1,509.42	15.47-
ACQUIRED	06-11-01			
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES:				
SOLD 250,000.00	06-12-01	31,382,453.88	31,587,500.00	205,046.12-
ACQUIRED	05-08-01			
ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000				
SHARES:				
SOLD 93,200.00	07-26-01	11,230,225.64	11,775,820.00	545,594.36-
ACQUIRED	05-08-01			
CENTURYTEL INC COM ISIN US1567001060				
SHARES:				
SOLD 30,200.00	11-13-01	1,026,980.11	1,040,707.10	13,726.99-
ACQUIRED	08-16-01			

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LUMINA FOUNDATION
 SOUTHEASTERN

FEDERAL SCHEDULE OF GAINS AND LOSSES
 ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
 01-01-01 THROUGH 12-31-01

DESCRIPTION OF PROPERTY	DATE SOLD/ ACQUIRED	SALES PROCEEDS	BASIS COST	GAIN/LOSS
SHARES: 39,800.00	SOLD 11-16-01 ACQUIRED 08-16-01	1,390,290.94	1,371,527.90	18,763.04
SUB-TOTAL		51,533,827.76	52,347,264.42	813,436.66-
TOTAL SHORT TERM CAPITAL GAIN/LOSS-		51,533,827.76	52,347,264.42	813,436.66-

END OF SALES SCHEDULE

The Northern Trust Company
50 South La Salle Street, Chicago, Illinois 60675
(312) 630-6000

ACCOUNT NO. 26-09974
AAB SS870

LUMINA FOUNDATION
SOUTHEASTERN

FEDERAL SCHEDULE OF GAINS AND LOSSES
ACCOUNT TRANSACTIONS TAXABLE DURING THE PERIOD
01-01-01 THROUGH 12-31-01

*** SUMMARY REPORT ***

SHORT TERM GAINS AND LOSSES

NET SHORT TERM CAPITAL GAINS AND LOSSES 813,436 66-

TOTAL SHORT TERM CAPITAL GAINS AND LOSSES 813,436 66-

Directors, Officers, Foundation Managers, Highly Paid
Employees and Contractors

Part VIII

Statement Number 14

Line 1 Officers and Directors

Name and Address Note (a)	Title	Ave Hours Worked Per Week Note (b)	Paid Compensation	Accrued at 12/31/00 but paid in 2001	Accrued but not paid at 12/31/2001	Total Compensation per books	Employee Benefit Contribution Plan Accrued at 12/31/2001	Expense Account, Other Allowances Note (c)
Reverend E. William Beauchamp	Director	6	\$ 41,000	\$ 1,250		\$ 39,750	\$ 0	0
Gerald L Bepko, Esq	Director	5	35,250	1,250		34,000	0	0
Susan Boyle	Director	6	43,000	1,250		41,750	0	0
Norris Darrell Jr, Esq	Director	6	41,875	625		41,250	0	0
James C Lintzenich	Director	3	23,750	1,250		22,500	0	0
Edward A McCabe, Esq	Director	6	71,000	1,250		69,750	0	0
John M Mutz	Director	13	72,875	1,875		71,000	0	0
William R Neale, Esq	Director	4	36,000	0		36,000	0	0
Marie V McDemmond	Director	4	30,625	0		30,625	0	0
J Bonnie Newman	Director	4	32,250	0		32,250	0	0
Richard J Ramsden	Director	5	36,625	0		36,625	0	0
Randolph H Waterfield Jr	Director	5	35,500	0		35,500	0	0
Edward R Schmidt, Esq	Director	3	23,250	0		23,250	0	0
Subtotal for Directors			\$ 523,000	\$ 8,750	\$ -	\$ 514,250	\$ 0	0
Officers								
Martha D Lamkin	President & CEO	40	300,000	73,535	225,344	451,809	\$ 1,149,459	0
Susan Conner	Exec Vice- President & COO	40	175,000	12,912	108,955	271,043	35,722	0
J David Maas	Sr Vice- President, Secretary, Treasurer & CFO	40	170,000	33,632	100,935	237,303	107,613	0
Robert Dickeson	Sr Vice- President	40	158,561	26,804	94,216	225,974	129,110	0
Jerry Davis	Vice- President	40	124,417	12,060	37,850	150,207	13,894	0
Deborah Bonnett	Vice- President	40	24,039	-	6,958	30,996	5	0
Totals for Directors and Officers			\$ 952,017	\$ 158,942	\$ 574,258	\$ 1,367,333	\$ 1,435,804	0

a) Address for all Directors and Officers is 30 South Meridian Street, Suite 700 Indianapolis, IN 46204

b) Director hours are estimated based on committee assignments and committee chair responsibility

c) No Director or Officer receives an expense account or allowance. They are reimbursed for actual business expenses.

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

Line 2 Compensation of five highest-paid employees

Statement Number 15

Name and Address (a)	Title	Ave Hours Worked Per Week	Paid Compensation	Accrued at 12/31/00 but paid in 2001	Accrued but not paid at 12/31/2001	Total Compensation per books	Employee Benefit Contribution Plan	Expense Account, Other Allowances Note (b)
Janet Nowicki	Manager Information Technology	40	\$ 86,755	\$ 965	\$ -	\$ 86,386	\$ 596	0
Derek Price	Director of Research	40	85,288		9,180	95,110	642	0
David Brown	Controller	40	80,603	3,700	9,690	96,263	9,670	0
David Powell	Director of Publications	40	78,353	1,368	8,875	90,416	4,556	0
Shelley Lloyd	Business Manager	40	70,111	1,600	7,985	79,990	3,494	0
			<u>\$ 401,110</u>	<u>\$ 7,633</u>	<u>\$ 35,730</u>	<u>\$ 448,166</u>	<u>\$ 18,959</u>	<u>0</u>

A) Address for all staff is 30 South Meridian Street, Suite 700 Indianapolis, IN 46204

B) Staff does not receive an expense account or allowance They are reimbursed for actual Business Expenses

Lumina Foundation For Education		Tax ID 35-1813228
Form 990 PF	Tax Return for Year Ending	December 31, 2001
Part XV	Supplementary Information	Statement Number 16
Line 2	Guidelines for Grant Seekers	

See Attached Brochure



LUMINA
FOUNDATION FOR EDUCATION



*Guidelines
for grant
seekers*

Helping People Achieve Their PotentialSM

OUR PURPOSE AND MISSION

The Lumina Foundation for Education is a private, independent foundation dedicated to expanding access to an education beyond high school. We firmly believe education is the best way to help people achieve their potential and improve our nation's future.

OUR HISTORY

The Lumina Foundation for Education was established in 1997 as USA Group Foundation, the research and philanthropic division of USA Group, at that time the nation's largest student loan guarantor and administrator. On July 31, 2000, USA Group sold most of its operating assets to Sallie Mae, another major education loan provider. Because USA Group was a nonprofit organization, the proceeds of the sale were transferred to the Foundation, making it one of the nation's 60 largest foundations and the second-largest foundation in Indiana. In early 2001, the Foundation officially adopted a new name, the Lumina Foundation for Education. Now a private, independent foundation with its own board of directors, the Lumina Foundation will use its expanded assets to fund national research, innovative programs and communications initiatives about issues important to postsecondary education access.

AREAS OF INTEREST

Our work must be focused to be effective. Therefore, we will concentrate our efforts in three theme areas:

- Addressing the issue of financial access to postsecondary education
- Supporting efforts that help postsecondary students identify appropriate options and remain in school until they attain their educational objectives
- Understanding and addressing the challenges faced by nontraditional students, including adult students, first-generation college goers and underserved groups of students

Just as our mission is tightly focused to be effective, so will our grant-making program be focused. We plan to fund the following types of initiatives, working diligently to ensure that all initiatives relate to one or more of the three theme areas listed above.

- Research that casts new light on issues affecting postsecondary education access and goal attainment
- Programs that present innovative and practical approaches in overcoming challenges to access and attainment
- Leadership development to share the expertise of higher education executives and scholars working on issues of access and attainment
- Communications initiatives that bring about positive change by sharing the lessons of access and degree attainment with educational leaders, policy-makers, media and the public
- Public policy initiatives that help policy-makers make informed decisions on issues of postsecondary education access
- Evaluation efforts that look closely at the work our grantees and others have done to answer the questions: What have we learned? What works? What's next?

MORE ON OUR THEME AREAS

We encourage prospective grantees to reflect on the dimensions of the Foundation's three theme areas. Proposals should address areas of common interest between the grant seeker and the Foundation.

Financial access A major factor in determining a student's ability to pursue an education beyond high school, financial access includes the institution's cost of educating a student, the price charged to the student and the financial aid packaging offered to make education more affordable. Another important component of financial access is the family's financial resources relative to cost and price. A student's ability to surmount financial issues is affected by the family's ability to understand and navigate the education finance process.

Retention and attainment The path to educational attainment requires students to identify appropriate educational goals, choose the proper educational options to reach those goals, and persist in their work until the goals are reached. Institutions also must assist in this vital task by creating and implementing effective student-retention programs. In addition to finances, retention is affected by a host of academic, social, cultural, practical and institutional factors — everything from students' academic preparedness to class schedules to campus parking and transportation.

Nontraditional learners and learning Today's learners include a growing proportion of students who attend school part time and intermittently through their lives. Jobs and families compete for their time. Many, if not most, of these students will attend more than one institution, and many of these institutions do not fit the traditional mold of a four-year college. Not all of today's students are pursuing conventional

degrees. They may be earning professional credentials, retooling their skills or earning prerequisites for another level of education. New technology now makes it possible for many of them to pursue an education online without leaving their homes. Clearly, postsecondary education must change dramatically to help these students — and the institutions that serve them — reach their educational objectives.

GUIDELINES FOR POTENTIAL GRANTEES

To ensure that it serves its mission, the Lumina Foundation will initiate grant programs and solicit proposals for them. Although Foundation leaders also will consider unsolicited grant proposals that are consistent with the Foundation's goals, they will be able to fund only a small portion of these requests.

Geographic scope As an Indiana-based foundation, the Lumina Foundation will set aside a portion of its grant money each year to fund projects that are specific to its home state. (In our first year, we expect these Indiana-based initiatives to be focused primarily on postsecondary access.) The overwhelming majority of Lumina Foundation grants will support efforts that can assist a broad spectrum of students and institutions, either by virtue of their scope or their innovation. In this way, the Foundation hopes to "raise all boats" in expanding educational access and attainment nationwide.

Eligibility The Lumina Foundation will award grants only to organizations that are classified as tax-exempt under section 501(c)(3) of the Internal Revenue Code and as public charities under section 509(a)(1, 2 or 3) of the code, or to public school organizations.

What we don't fund The Lumina Foundation will not award grants that

- Provide support for corporate sponsorships and fund raising events
- Support partisan political or lobbying efforts
- Support religious activities The Foundation may consider grant requests for educational or social service programs operated by religious organizations, however
- Provide direct support for individuals, including scholarships or institutional scholarship funds

The application process If you believe your organization has a request that fits within our guidelines, your first step in seeking a grant is to write us a preliminary letter of no more than three pages That letter should describe your organization, its mission and the project you have in mind It should also tell us how much support you will need from us We respond in writing to all preliminary inquiries

If, after reading your letter, we believe your inquiry may fit with our funding priorities, we will request additional information about the project, including

- A three- to five-page proposal that fully explains the project's purpose, the issues it will address, the people it will serve, the goals it is designed to meet and the initiatives you plan to undertake to reach those goals
- A detailed budget of project costs, broken out by major expense categories and subtotaled for each year of the grant period The budget should include proposed Lumina Foundation™ grant money as well as funding from other sources, if any If the project is to continue after our grant support expires, please include your plan for continued funding (A sample budget form is available from our Program Office)
- A time line summarizing the project's expected progress and detailing the distribution of the grant money
- A list of the people who will lead and carry out the project and a brief statement about their qualifications

- A statement regarding expected outcomes and how they will be evaluated
- A plan for communicating about the project and evaluating its progress and results

In addition, we will ask that you provide further details about your organization, including

- Its current budget
- A copy of its current financial statements Certified, audited statements are preferred
- A copy of the IRS determination letter stating that your organization falls under sections 501(c)(3) and 509(a)(1, 2 or 3) of the Internal Revenue Code, or a nonprofit determination letter from the IRS to a public school
- A list of your officers and directors and their key professional affiliations
- A copy of your organization's most recent annual report, if one is published

The Foundation can provide grant seekers a data form and a copy of a proposal outline

The approval process The Foundation responds in writing to all grant inquiries and proposals Those that fall within our guidelines will be reviewed at the staff level Depending on size, most proposals must also be approved by either the Foundation's officers or the Program Policy Committee of the Foundation's Board of Directors Please allow three to six months for the entire review process

For more information about the Lumina Foundation, please visit our Web site (www.luminafoundation.org) or write

Program Office
Lumina Foundation for Education
30 South Meridian Street
Indianapolis, IN 46204-3503

If submitting a grant proposal, please write to "New Proposals" at the same address



Lumina Foundation For Education

Tax ID 35-1813228

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Form 990 PF
Part XV

Line 3 a

Grants and Contributions Paid during the Year

Statement Number 17

Recipient (Must be a 501(c)(3))	Purpose of grant or contribution	Amount
Community Foundation for the National Capital Region	To support charitable, community-based giving programs in the Greater Washington, D C , and Indianapolis areas	\$ 41,999,997
Subtotal of Grants Made with donated shares		\$ 41,999,997
Citizen Scholarship Foundation of America, Inc	Establish scholarship fund for dependents of 9/11/2001	\$ 1,000,000
Arizona Commission for Postsecondary Education	College Goal Sunday	20,000
Delaware-Washington DC- Maryland Association of Student Financial Aid	College Goal Sunday	6,400
Kentucky Association of Student Financial Aid Admin (KASFAA)	College Goal Sunday	90,000
The Institute for Higher Education	Convene workshop for higher education institutions, state and federal education organizations to discuss key issues and generate policy papers	160,000
National Association of State Student Grant & Aid programs	Redesign the annual NASSGAP Survey	60,000
The SPHERE Institute	Research on Financial Access Models	35,000
Western Interstate Commission for Higher Education	Funding for Changing Direction Integrating Higher Education Financial Aid and Financing Policy	400,000
Council for Opportunity in Education	Study Retention practices and graduation rates at 4-year colleges	127,150
Council of Independent Colleges	Sponsor 2001 Institute for Chief Academic Officers, "Collaborating for Student Success"	64,380
Indiana University Foundation	Feasibility for IU to extend leadership in postsecondary education retention and attainment	145,900
Mercy College	Provide research, evaluation & communication support to increase the percentage of entering undergraduate students	259,150
National Center for Higher Education Management Systems	Feasibility for developing a national database for tracking student retention	77,250
Council for Adult and Experiential Learning	Development of the Adult Learning Focused Institution (ALFI) Project	138,400
Purdue University	Feasibility study of converting Purdue Extension Service Centers into Community Learning Centers	99,200
Regis University	Provide operating support to plan for the collaborative study of accelerated learning program	50,000
The Board of School Commissioners of the City of Indianapolis	Enable teen parents on the college preparatory track to participate in the Parents are Successful Students program	54,300
Coalition for Homelessness Intervention and Prevention of Greater Indianapolis	General operating support for the Coalition for Homelessness Intervention and Prevention	10,000
Commission for Higher Education - State of Indiana	Support the distribution of the Commission for Higher Education's GRAD magazine project	50,000
Gleaners Food Bank of Indiana, Inc	Provide funding for distribution of food	10,000
Hispanic Wholistic Education Center	Assist promising Hispanic youth at Indianapolis Public School to graduate from high school and pursue a postsecondary	150,000
Independent Colleges of Indiana Foundation, Inc	Provide funding for ICI Financial Access Program	63,000
Indiana University Foundation	To identify feasible element of a statewide network of postsecondary encouragement efforts and to develop plan for implementing	16,000
Indianapolis Downtown, Inc	General operating support	10,000
Indianapolis Professional Association (IPA)	Provide funding for annual Achievement Awards Breakfast	7,000
Keep Indianapolis Beautiful, Inc	Provide operating support for Keep Indianapolis Beautiful	10,000
Madison County Community Foundation	Provide information to Madison County families and high	12,000
Martin Luther King Community Development Corporation/ DBA Coburn Place Safe Haven	Provide support services and safe and affordable housing at Coburn Place Safe Haven	10,000

Lumina Foundation For Education

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Part XV

Line 3 a

Grants and Contributions Paid during the Year

Statement Number 17

Recipient (Must be a 501(c)(3))	Purpose of grant or contribution	Amount
Project E Indiana, Inc / Amertchive	Provide funding for Amertchive Project that honors and support the achademic achievement of Central Indiana	5,000
The Trustee of Indiana Universty	Fund Research at the Indiana Education Policy Center on the effect on 21st Century Scholars Program	41,500
American Council on Education	Support a national conference on diversity in higher education with a focus on access and retention	30,000
American Council on Education	Planning grant to encourage higher education institutions to fundamentally change in ways that will help more students succeed	75,000
Education Resources Institute, Inc	Support newly formed Pathways to College Network	75,000
National Governors' Association Center for Best Practices	To organize two learning laboratories designed to build on or stimulate political momentum for state early intervention strategies to improve college access	90,100
New England Foundation for the Arts	To support the production of a PBS special on college access and launch an engagement campaign to educate the public on the current college access issues of under-served youth	500,000
University of Texas Foundation, Inc	To fund a partnership grant with The Pew Charitable Trust to support the National Survey of Student Engagement at community colleges	211,000
American University in Bulgaria	General Purpose - Directors designation	15,000
Ball State University	General Purpose - Directors designation	15,000
Board of School Commissioners (Broad Ripple)	General Purpose - Directors designation	5,000
Butler University	General Purpose - Directors designation	3,000
Catherdal High School	General Purpose - Directors designation	2,500
Christian Theological Seminary	General Purpose - Directors designation	3,000
Cleveland Lutheran High School Associaton	General Purpose - Directors designation	15,000
DeSales University	General Purpose - Directors designation	15,000
Drexel University	General Purpose - Directors designation	15,000
Havard Law School	General Purpose - Directors designation	15,000
Indiana University Foundation (IUPUI Athletics)	General Purpose - Directors designation	10,000
Indiana University Foundation (Law)	General Purpose - Directors designation	17,500
Indiana University Foundation (Nursing, Med)	General Purpose - Directors designation	5,000
Indy Reads	General Purpose - Directors designation	3,000
Institute of American Indian Arts Foundation	General Purpose - Directors designation	5,000
Manan College	General Purpose - Directors designation	3,000
Native American Preparatory School	General Purpose - Directors designation	5,000
Norfolk State University	General Purpose - Directors designation	15,000
Northwestern University	General Purpose - Directors designation	3,000
Princeton University	General Purpose - Directors designation	5,000
St Joseph's Unversity	General Purpose - Directors designation	15,000
Susquehanna University	General Purpose - Directors designation	2,500
Thomas Jefferson University	General Purpose - Directors designation	2,500
University of Notre Dame	General Purpose - Directors designation	15,000
Amay Janus Montesson School	General Purpose - Directors , Officers and Staff Matching Program	150
American Cancer Society	General Purpose - Directors , Officers and Staff Matching	250
American Red Cross of Central Indanz	General Purpose - Directors , Officers and Staff Matching	605
ATHS Alumni Association Endowment Fund	General Purpose - Directors , Officers and Staff Matching	450
Ball State University Foundation	General Purpose - Directors , Officers and Staff Matching	9,000
Brebeuf Jesuit Preparatory School	General Purpose - Directors , Officers and Staff Matching	6,000
Brown University	General Purpose - Directors , Officers and Staff Matching	2,250
C G Jung Institute of Chicago	General Purpose - Directors , Officers and Staff Matching	836
California Baptist University	General Purpose - Directors , Officers and Staff Matching	1,500

Lumina Foundation For Education

Tax ID 35-1813228

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Part XV

Line 3 a

Grants and Contributions Paid during the Year

Statement Number 17

Recipient (Must be a 501(c)(3))	Purpose of grant or contribution	Amount
California State University San Marcos Foundation	General Purpose - Directors , Officers and Staff Matching	2,250
Cathedral High School	General Purpose - Directors , Officers and Staff Matching	9,000
Catholic Youth Organization	General Purpose - Directors , Officers and Staff Matching	1,000
Central Indiana Community Foundation	General Purpose - Directors , Officers and Staff Matching	2,836
Central Indiana Crisis Pregnancy Center	General Purpose - Directors , Officers and Staff Matching	600
Christian Theological Seminary	General Purpose - Directors , Officers and Staff Matching	1,500
CICOA the Access Network	General Purpose - Directors , Officers and Staff Matching	1,100
Citizens' Scholarship Foundation of Amer	General Purpose - Directors , Officers and Staff Matching	9,300
Dartmouth College	General Purpose - Directors , Officers and Staff Matching	3,000
Dartmouth Medical School	General Purpose - Directors , Officers and Staff Matching	750
De Sales University	General Purpose - Directors , Officers and Staff Matching	1,500
DePauw University	General Purpose - Directors , Officers and Staff Matching	7,500
DeVeau's Booster Club, Inc	General Purpose - Directors , Officers and Staff Matching	1,000
Drexel University	General Purpose - Directors , Officers and Staff Matching	42,250
Dyslexia Institute	General Purpose - Directors , Officers and Staff Matching	668
Earlham College	General Purpose - Directors , Officers and Staff Matching	4,500
Fairbanks Hospital	General Purpose - Directors , Officers and Staff Matching	2,666
Family Service Association of Central Indiana	General Purpose - Directors , Officers and Staff Matching	4,000
First Mendenham Heights Presbyterian Church	General Purpose - Directors , Officers and Staff Matching	320
Fr Thomas Scecina Memorial High School	General Purpose - Directors , Officers and Staff Matching	75
Franklin College — J Kuhn Memorial Schol Fund	General Purpose - Directors , Officers and Staff Matching	75
Friends and Alumni Association — Reitz Memorial HS	General Purpose - Directors , Officers and Staff Matching	3,000
Golden Retriever Rescue	General Purpose - Directors , Officers and Staff Matching	200
Goodwill Industries Foundation of Central Indiana, Inc	General Purpose - Directors , Officers and Staff Matching	1,100
Greenwich Country Day School, Inc	General Purpose - Directors , Officers and Staff Matching	3,891
Hanover College Trustees	General Purpose - Directors , Officers and Staff Matching	300
Harvard Business School	General Purpose - Directors , Officers and Staff Matching	3,000
Harvard Law School	General Purpose - Directors , Officers and Staff Matching	40,000
Hoosier Capital Girl Scout Council, Inc	General Purpose - Directors , Officers and Staff Matching	1,000
Humane Society for Hamilton County	General Purpose - Directors , Officers and Staff Matching	100
Indiana Family Institute, Inc	General Purpose - Directors , Officers and Staff Matching	600
Indiana Humanities Council	General Purpose - Directors , Officers and Staff Matching	1,018
Indiana Symphony Society	General Purpose - Directors , Officers and Staff Matching	1,115
Indiana University Foundation	General Purpose - Directors , Officers and Staff Matching	31,750
Indiana University Foundation (Craniofacial Program)	General Purpose - Directors , Officers and Staff Matching	3,000
Indiana University School of Law, Indianapolis Campus	General Purpose - Directors , Officers and Staff Matching	7,500
Indiana University School of Medicine	General Purpose - Directors , Officers and Staff Matching	3,000
Indianapolis Museum of Art	General Purpose - Directors , Officers and Staff Matching	936
Indianapolis Zoological Society	General Purpose - Directors , Officers and Staff Matching	1,956
Information & Referral Network	General Purpose - Directors , Officers and Staff Matching	600
IU Foundation — IU School of Law, Indpls Annual Fund	General Purpose - Directors , Officers and Staff Matching	5,250
IU Foundation School of Law, Bloomington	General Purpose - Directors , Officers and Staff Matching	1,500
IU Foundation, Law for a New Century	General Purpose - Directors , Officers and Staff Matching	1,500
Kappa Kappa Gamma Foundation	General Purpose - Directors , Officers and Staff Matching	668
Kiwanis International Foundation	General Purpose - Directors , Officers and Staff Matching	400
Lebanon College	General Purpose - Directors , Officers and Staff Matching	2,250
Lighthouse Ministries, Inc (Social Services)	General Purpose - Directors , Officers and Staff Matching	600
Little Flower School	General Purpose - Directors , Officers and Staff Matching	225
Lyme Foundation	General Purpose - Directors , Officers and Staff Matching	1,000
Lyme Historians Renovation Fund	General Purpose - Directors , Officers and Staff Matching	3,123
Make A Wish Foundation of Indiana	General Purpose - Directors , Officers and Staff Matching	100
Marian High School	General Purpose - Directors , Officers and Staff Matching	300
Mercer County Community College Comm Fdn	General Purpose - Directors , Officers and Staff Matching	700
Metropolitan Indianapolis Public Broadcasting	General Purpose - Directors , Officers and Staff Matching	456
Montshire Museum of Science	General Purpose - Directors , Officers and Staff Matching	10,000

Lumina Foundation For Education

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Part XV

Line 3 a

Grants and Contributions Paid during the Year

Statement Number 17

Recipient (Must be a 501(c)(3))	Purpose of grant or contribution	Amount
New Dimensions Radio	General Purpose - Directors , Officers and Staff Matching	668
New Hampshire Charitable Foundation	General Purpose - Directors , Officers and Staff Matching	3,000
Norfolk State College Foundation, Incorporated	General Purpose - Directors , Officers and Staff Matching	23,043
Northern Stage	General Purpose - Directors , Officers and Staff Matching	1,000
Open Fields School	General Purpose - Directors , Officers and Staff Matching	1,500
OSU Foundation	General Purpose - Directors , Officers and Staff Matching	300
Philips Exeter Academy	General Purpose - Directors , Officers and Staff Matching	2,500
Phoenix Theater	General Purpose - Directors , Officers and Staff Matching	200
Rhode Islanders Sponsoring Education	General Purpose - Directors , Officers and Staff Matching	1,600
Safe Sitter	General Purpose - Directors , Officers and Staff Matching	100
Salvation Army — IN Division	General Purpose - Directors , Officers and Staff Matching	200
South Central Lutheran Association	General Purpose - Directors , Officers and Staff Matching	150
St Joseph's College (New Hampshire)	General Purpose - Directors , Officers and Staff Matching	6,000
St Luke School	General Purpose - Directors , Officers and Staff Matching	150
St Meinrad School of Theology	General Purpose - Directors , Officers and Staff Matching	750
Story Telling Arts of Indiana	General Purpose - Directors , Officers and Staff Matching	100
The Hudson Institute	General Purpose - Directors , Officers and Staff Matching	1,015
The Metropolitan Club Preservation Foundation	General Purpose - Directors , Officers and Staff Matching	1,000
The Nature Conservance of New Hampshire	General Purpose - Directors , Officers and Staff Matching	1,500
The Nature Conservancy	General Purpose - Directors , Officers and Staff Matching	5,000
The Oaks Academy	General Purpose - Directors , Officers and Staff Matching	300
The Ohio State University Athletic Department	General Purpose - Directors , Officers and Staff Matching	2,592
The Ohio State University Foundation	General Purpose - Directors , Officers and Staff Matching	300
The Salvation Army, Pemberton NJ	General Purpose - Directors , Officers and Staff Matching	100
The Villages of Indiana Foundaton	General Purpose - Directors , Officers and Staff Matching	200
United Negro College Fund	General Purpose - Directors , Officers and Staff Matching	2,500
United Negro College Fund	General Purpose - Directors , Officers and Staff Matching	750
United Way of Central Indiana	General Purpose - Directors , Officers and Staff Matching	9,436
University of Florida Foundation	General Purpose - Directors , Officers and Staff Matching	300
University of Indianapolis	General Purpose - Directors , Officers and Staff Matching	27,150
University of New Hampshire Foundation	General Purpose - Directors , Officers and Staff Matching	1,500
University of Northern Colorado Fdn, Inc	General Purpose - Directors , Officers and Staff Matching	3,000
University of Notre Dame	General Purpose - Directors , Officers and Staff Matching	3,000
VIP - Central Indiana Community Foundation	General Purpose - Directors , Officers and Staff Matching	1,000
Vivian Smith House, Inc — Endowment Fund	General Purpose - Directors , Officers and Staff Matching	525
Vivian Smith Teen Parenting Program	General Purpose - Directors , Officers and Staff Matching	150
Washington University	General Purpose - Directors , Officers and Staff Matching	375
Wellness Community Central IN	General Purpose - Directors , Officers and Staff Matching	1,200
WFYI Spring Campaign	General Purpose - Directors , Officers and Staff Matching	300
White House Fellows Foundation	General Purpose - Directors , Officers and Staff Matching	2,000
Wilberforce University	General Purpose - Directors , Officers and Staff Matching	300
William Jewell College	General Purpose - Directors , Officers and Staff Matching	300
Wittenberg University	General Purpose - Directors , Officers and Staff Matching	464
Xavier University of Louisiana	General Purpose - Directors , Officers and Staff Matching	18,016
Young Audiences of Indiana	General Purpose - Directors , Officers and Staff Matching	1,000
United Way of Central Indiana	General Purpose- United Way including Employee match	212,363
Total Cash Grants		\$ 4,960,697
Total Grants		\$ 46,960,694

Lumina Foundation For Education
Tax Return for Year Ending

Tax ID 35-1813228

December 31, 2001

Statement Number 18

Form 990 PF
Part XV

Line 3 b

Grants and Contributions Approved for Future Payment

Recipient (Must be a 501(c)(3))	Purpose of grant or contribution	Amount
Indiana Student Financial Aid Association	College Goal Sunday 2002-2004	\$ 150,000
Kentucky Association of Student Financial Aid Admin	College Goal Sunday 2002-2004	80,000
Council for Opportunity in Education	Study retention practices & graduation rates	127,150
Mercy College	Provide research, evaluation & communication support to increase the percentage of entering undergraduate students	259,150
Council for Adult and Experiential Learning	Development of Adult Learning Focused Institution	691,200
Association of Governing Boards of Universities & Colleges	Support Center for Public Higher Education	
Education Resources Institute, Inc	Trusteeship and Governance to advance access	150,000
University of Texas Foundation, Inc	Pathway to College Network	225,000
Citizens' Scholarship Foundation of America Inc	National Survey of Student Engagement at community colleges	1,259,000
American Council on Education	Scholarship for dependents of 9/11/2001 victims	2,000,000
	WEB site development for college dean and department heads	43,827
		\$ <u>4,985,327</u>

- 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

Type or print File by the extended due date for filing the return See instructions	Name of Exempt Organization Lumina Foundation For Education, Inc.	Employer identification number 35 1813228
	Number street, and room or suite no. If a P O box see instructions 30 S. Meridian Street, Suite 700	For IRS use only
	City town or post office state and ZIP code For a foreign address see instructions Indianapolis, IN 46204	

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) _____ If this is for the whole group, check this box if it is for part of the group, check this box and attach a list with the names and EINs of all members the extension is for

4 I request an additional 3-month extension of time until November 15, 2002.

5 For calendar year 2001, or other tax year beginning, 20 .. and ending 20 ..

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

7 State in detail why you need the extension Taxpayer request an extension of time to file in order to obtain additional information to accurately file form 990 PF

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 \$ 2,526,922

b If this application is for Form 990-PF 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 \$ 5,019,775

c **Balance Due** Subtract line 8b from line 8a Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions \$ 2,492,853

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 [Signature] Title SR. VP & CFO Date 08/13/02

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

Director _____ By _____

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

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

EXTENSION APPROVED
SEP 09 2002
 LINDA WEISKOPF, FIELD DIRECTOR,
 SUBMISSION PROCESSING, CGSDEN

Application for Extension of Time To File an Exempt Organization Return

▶ File a separate application for each return

- If you are filing for an Automatic 3-Month Extension, complete only Part I and check this box
 - If you are filing for an Additional (not automatic) 3-Month Extension, complete only Part II (on page 2 of this form)
- Note. Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868**

Part I Automatic 3-Month Extension of Time—Only submit original (no copies needed)

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

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

Type or print	Name of Exempt Organization Lumina Foundation For Education, Inc.	Employer identification number 35 1813228
File by the due date for filing your return See instructions	Number, street, and room or suite no If a P O box see instructions 30 South Meridian Street, Suite 700	
	City, town or post office, state and ZIP code For a foreign address see instructions Indianapolis, IN 46204	

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

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

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

1 I request an automatic 3-month (6-month, for 990-T corporation) extension of time until _____, 20__ , to file the exempt organization return for the organization named above The extension is for the organization's return for
 ▶ calendar year 2001 or
 ▶ tax year beginning _____, 20__ , and ending _____, 20__

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

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions \$5,019,775

b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit \$5,019,775

c **Balance Due.** Subtract line 3b from line 3a Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions \$ _____

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 ▶ *J. P. Mason* Title ▶ CFO Date ▶ 5/14/02