

ORIGINAL

Form 990-PF

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

OMB No 1545 0052

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

Use the IRS label Otherwise, print or type See Specific Instructions
Name of organization THE FRIST FOUNDATION
Employer identification number 62-1134070
Telephone number (615)292-3868
Check type of organization Section 501(c)(3) exempt private foundation
Fair market value of all assets at end of year \$ 188,478,270
Accounting method Accrual

Table with 5 columns: (a) Revenue and expenses per books, (b) Net investment income, (c) Adjusted net income, (d) Disbursements for charitable purposes. Rows include Contributions, distributions, gross rents, capital gain, other income, operating and administrative expenses, and total net income.

SCANNED JUN 07 2002

Revenue

Operating and Administrative Expenses

RECEIVED MAY 18 2002 OGDEN, UT

Part II Balance Sheets		Attached schedule amounts in the description column should be for end-of-year amounts only		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing	<197,124.>	<93,017.>	<93,017.>
	2 Savings and temporary cash investments	11,083,522.	6,269,888.	6,269,930.
	3 Accounts receivable ▶			
	Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons			
	7 Other notes and loans receivable ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges	9,127.	12,360.	12,360.
	10a Investments - U.S. and state government obligations			
	b Investments - corporate stock STMT 10	105,219,034.	125,949,824.	164,151,061.
	c Investments - corporate bonds STMT 11	12,551,511.	9,325,297.	9,561,908.
11 Investments - land, buildings, and equipment basis ▶				
Less accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other STMT 12	3,369,748.	3,944,929.	2,878,369.	
14 Land, buildings and equipment basis ▶ STMT 12	178,594.			
Less accumulated depreciation ▶	118,422.	78,375.	60,172.	
15 Other assets (describe ▶ STATEMENT 13)	4,998,531.	5,637,487.	5,637,487.	
16 Total assets (to be completed by all filers)	137,112,724.	151,106,940.	188,478,270.	
Liabilities	17 Accounts payable and accrued expenses	207,165.	166,743.	
	18 Grants payable	15,335,783.	6,451,251.	
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶ STATEMENT 14)	1,982,388.	747,381.	
23 Total liabilities (add lines 17 through 22)	17,525,336.	7,365,375.		
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/>			
	and complete lines 24 through 26 and lines 30 and 31			
	24 Unrestricted	119,587,388.	143,741,565.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Organizations that do not follow SFAS 117, check here ▶ <input type="checkbox"/>			
	and complete lines 27 through 31			
27 Capital stock, trust principal, or current funds				
28 Paid-in or capital surplus - or land, bldg., and equipment fund				
29 Retained earnings, accumulated income, endowment, or other funds				
30 Total net assets or fund balances	119,587,388.	143,741,565.		
31 Total liabilities and net assets/fund balances	137,112,724.	151,106,940.		

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	119,587,388.
2 Enter amount from Part I line 27a	2	24,154,177.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	143,741,565.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	143,741,565.

**Part IV Capital Gains and Losses for Tax on Investment Income**

	(a) List and describe the kind(s) of property sold (e.g. real estate, 2-story brick warehouse, or common stock 200 shs MLC Co)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a	SEE ATTACHED SCHEDULE-PAGE 398 OF 398	P	VARIOUS	VARIOUS
b	SEE ATTACHED SCHEDULE-PAGE 136 OF 136	P	VARIOUS	VARIOUS
c	SEE ATTACHED SCHEDULE-PAGE 33 OF 33	P	VARIOUS	VARIOUS
d	K-1 VDC INVESTORS II LP	P	VARIOUS	VARIOUS
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	113,544,085.		86,850,455.	26,693,630.
b	87,843.			87,843.
c	5,835,443.		5,846,321.	<10,878.>
d			1,878.	<1,878.>
e				

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a			26,693,630.
b			87,843.
c			<10,878.>
d			<1,878.>
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	26,768,717.
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8	3	N/A

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

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2000	14,526,250.	194,411,565.	.0747191
1999	10,211,592.	166,242,592.	.0614258
1998	11,401,377.	170,618,252.	.0668239
1997	7,058,335.	173,546,552.	.0406711
1996	4,949,055.	158,986,749.	.0311287

2	Total of line 1, column (d)	2	.2747686
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	.0549537
4	Enter the net value of noncharitable-use assets for 2001 from Part X, line 5	4	173,210,796.
5	Multiply line 4 by line 3	5	9,518,574.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	287,067.
7	Add lines 5 and 6	7	9,805,641.
8	Enter qualifying distributions from Part XII, line 4 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	8	14,799,932.

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

Table with 11 rows for excise tax calculations. Line 1: 287,067. Line 2: 0. Line 3: 287,067. Line 4: 0. Line 5: 287,067. Line 6a: 320,294. Line 7: 320,294. Line 8: 0. Line 9: 0. Line 10: 33,227. Line 11: 0.

Part VII-A Statements Regarding Activities

Table with 11 rows for activity statements. Columns: Question, Yes, No. Row 1a: No. Row 1b: No. Row 1c: No. Row 2: No. Row 3: No. Row 4a: No. Row 4b: N/A. Row 5: No. Row 6: No. Row 7: No. Row 8a: TENNESSEE. Row 8b: No. Row 9: No. Row 10: No. Row 11: No. Row 12: THE FRIST FOUNDATION, 3319 WEST END AVE., SUITE 900, (615) 292-3868. Row 13: N/A.



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

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

Table with columns for question descriptions, Yes/No checkboxes, and a grid for Yes/No answers. Includes questions 1a through 6b regarding disqualifying activities, taxes on undistributed income, and other prohibited actions.

**Part VIII**

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
SEE STATEMENT 15		306,977.	54,220.	0.

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

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
HARVEY SPERLING	PROGRAM OFFICER 40 HRS/WEEK	50,608.		

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

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

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

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

**Part IX-A Summary of Direct Charitable Activities**

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

**Part IX-B Summary of Program-Related Investments**

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2		Amount
1	TERM LOAN WITH A BELOW-MARKET INTEREST RATE MADE TO THE FRIST CENTER FOR THE VISUAL ARTS, INC., A 501(C)(3) PUBLIC CHARITY.	600,000.
2		
3	All other program-related investments See instructions	
<b>Total</b> Add lines 1 through 3		600,000.

**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	167,617,213.
b	Average of monthly cash balances	1b	7,859,580.
c	Fair market value of all other assets	1c	371,731.
d	Total (add lines 1a, b, and c)	1d	175,848,524.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	175,848,524.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	2,637,728.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	173,210,796.
6	Minimum investment return. Enter 5% of line 5	6	8,660,540.

**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	8,660,540.
2a	Tax on investment income for 2001 from Part VI, line 5	2a	287,067.
b	Income tax for 2001 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	287,067.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	8,373,473.
4a	Recoveries of amounts treated as qualifying distributions	4a	0.
b	Income distributions from section 4947(a)(2) trusts	4b	0.
c	Add lines 4a and 4b	4c	0.
5	Add lines 3 and 4c	5	8,373,473.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	8,373,473.

**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	14,199,932.
b	Program-related investments - Total from Part IX-B	1b	600,000.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	14,799,932.
5	Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b	5	287,067.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	14,512,865.

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 4947(e) reduction of tax in those years.

**Part XIII** Undistributed Income (See instructions)

	(a) Corpus	(b) Years prior to 2000	(c) 2000	(d) 2001
<b>1</b> Distributable amount for 2001 from Part XI, line 7				8,373,473.
<b>2</b> Undistributed income, if any, as of the end of 2000				
<b>a</b> Enter amount for 2000 only			0.	
<b>b</b> Total for prior years 19 __, 19 __, 19 __		0.		
<b>3</b> Excess distributions carryover, if any, to 2001				
<b>a</b> From 1996				
<b>b</b> From 1997				
<b>c</b> From 1998				
<b>d</b> From 1999				709,107.
<b>e</b> From 2000				5,285,358.
<b>f</b> Total of lines 3a through e	5,994,465.			
<b>4</b> Qualifying distributions for 2001 from Part XII, line 4 ▶ \$ 14,799,932.				
<b>a</b> Applied to 2000, but not more than line 2a			0.	
<b>b</b> Applied to undistributed income of prior years (Election required - see instructions)		0.		
<b>c</b> Treated as distributions out of corpus (Election required - see instructions)	0.			
<b>d</b> Applied to 2001 distributable amount				8,373,473.
<b>e</b> Remaining amount distributed out of corpus	6,426,459.			
<b>5</b> Excess distributions carryover applied to 2001 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
<b>6</b> Enter the net total of each column as indicated below				
<b>a</b> Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	12,420,924.			
<b>b</b> Prior years' undistributed income. Subtract line 4b from line 2b		0.		
<b>c</b> Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
<b>d</b> Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
<b>e</b> Undistributed income for 2000. Subtract line 4a from line 2a. Taxable amount - see instructions			0.	
<b>f</b> Undistributed income for 2001. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2002				0.
<b>7</b> Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3)	0.			
<b>8</b> Excess distributions carryover from 1996 not applied on line 5 or line 7	0.			
<b>9</b> Excess distributions carryover to 2002. Subtract lines 7 and 8 from line 6a	12,420,924.			
<b>10</b> Analysis of line 9				
<b>a</b> Excess from 1997				
<b>b</b> Excess from 1998				
<b>c</b> Excess from 1999				709,107.
<b>d</b> Excess from 2000				5,285,358.
<b>e</b> Excess from 2001				6,426,459.

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

N/A

**1 a** If the foundation has received a ruling or determination letter that it is a private operating foundation and the ruling is effective for 2001, enter the date of the ruling

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

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

Tax year	Prior 3 years			(e) Total
	(a) 2001	(b) 2000	(c) 1999	
<b>b</b> 85% of line 2a				
<b>c</b> Qualifying distributions from Part XII, line 4 for each year listed				
<b>d</b> Amounts included in line 2c not used directly for active conduct of exempt activities				
<b>e</b> Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c				
<b>3</b> Complete 3a, b, or c for the alternative test relied upon				
<b>a</b> "Assets" alternative test - enter				
(1) Value of all assets				
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)				
<b>b</b> "Endowment" alternative test - Enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed				
<b>c</b> "Support" alternative test - enter				
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)				
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)				
(3) Largest amount of support from an exempt organization				
(4) Gross investment income				

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

**1 Information Regarding Foundation Managers**

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

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

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

SEE ATTACHED GUIDELINES

**c** Any submission deadlines

SEE ATTACHED GUIDELINES

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

SEE ATTACHED GUIDELINES

**Part XV** Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
<p><i>a Paid during the year</i></p> <p>REGULAR GRANTS -</p> <p>SEE ATTACHED LIST AND STMT 16</p>				<p>1,336,380.</p>
<p><b>Total</b></p>			<p>▶ 3a</p>	<p>1,336,380.</p>
<p><i>b Approved for future payment</i></p> <p>REGULAR GRANTS -</p> <p>SEE ATTACHED LIST</p>				<p>6,451,251.</p>
<p><b>Total</b></p>			<p>▶ 3b</p>	<p>6,451,251.</p>







**Schedule B**  
(Form 990, 990-EZ, or  
990-PF)

Department of the Treasury  
Internal Revenue Service

**Schedule of Contributors**

Supplementary Information for  
line 1 of Form 990, 990-EZ and 990-PF (see instructions)

OMB No 1545-0047

**2001**

Name of organization

THE FRIST FOUNDATION

Employer identification number

62-1134070

Organization type (check one)

Filers of

Section

Form 990 or 990-EZ

501(c)( ) (enter number) organization

4947(a)(1) nonexempt charitable trust **not** treated as a private foundation

527 political organization

Form 990-PF

501(c)(3) exempt private foundation

4947(a)(1) nonexempt charitable trust treated as a private foundation

501(c)(3) taxable private foundation

Check if your organization is covered by the **General rule** or a **Special rule** (**Note** Only a section 501(c)(7), (8), or (10) organization can check box(es) for both the General rule and a Special rule-see instructions)

**General Rule -**

- For organizations filing Form 990, 990-EZ, or 990-PF that received, during the year, \$5,000 or more (in money or property) from any one contributor (Complete Parts I and II)

**Special Rules-**

- For a section 501(c)(3) organization filing Form 990, or Form 990-EZ, that met the 33 1/3% support test of the regulations under sections 509(a)(1)/170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of \$5,000 or 2% of the amount on line 1 of these forms (Complete Parts I and II)
- For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor, during the year, aggregate contributions or bequests of more than \$1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals (Complete Parts I, II, and III)
- For a section 501(c)(7), (8), or (10) organization filing Form 990, or Form 990-EZ, that received from any one contributor, during the year, some contributions for use *exclusively* for religious, charitable, etc., purposes, but these contributions did not aggregate to more than \$1,000 (If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Do not complete any of the Parts unless the General rule applies to this organization because it received non-exclusively religious, charitable, etc., contributions of \$5,000 or more during the year) ▶ \$ \_\_\_\_\_

**Caution** Organizations that are not covered by the General rule and/or the Special rules do not file Schedule B (Form 990, 990-EZ, or 990-PF), but they must check the box in the heading of their Form 990, Form 990-EZ, or on line 1 of their Form 990-PF, to certify that they do not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

Schedule B (Form 990, 990-EZ, or 990-PF) (2001)

Name of organization

Employer identification number

THE FRIST FOUNDATION

62-1134070

**Part I Contributors** (See Specific Instructions)

(a) No	(b) Name, address and ZIP + 4	(c) Aggregate contributions	(d) Type of contribution
1	IEE, DANNER & BASS, INC. SUNTRUST CENTER, 424 CHURCH ST, STE 2108  NASHVILLE, TN 37219-2319	\$ 15,543.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)
		\$	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II if there is a noncash contribution)

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**FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1**


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<u>SOURCE</u>	<u>AMOUNT</u>
TEMP. CASH INVESTMENTS	364,069.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	<u>364,069.</u>

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**FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2**


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<u>SOURCE</u>	<u>GROSS AMOUNT</u>	<u>CAPITAL GAINS DIVIDENDS</u>	<u>COLUMN (A) AMOUNT</u>
DIVIDENDS FROM STOCKS	1,621,152.	0.	1,621,152.
INTEREST FROM TAXABLE BONDS	532,505.	0.	532,505.
K-1 VDC INVESTORS II, LP (TAX-EXEMPT INTEREST INCOME)	100.	0.	100.
TOTAL TO FM 990-PF, PART I, LN 4	<u>2,153,757.</u>	<u>0.</u>	<u>2,153,757.</u>

FORM 990-FF

GAIN OR (LOSS) FROM SALE OF ASSETS

STATEMENT 3

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED PURCHASED	(F) DATE ACQUIRED VARIOUS	DATE SOLD VARIOUS
SEE ATTACHED SCHEDULE-PAGE 398 OF 398	113,544,085.	86,850,455.	0.	0.		26,693,630.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED PURCHASED	(F) DATE ACQUIRED VARIOUS	DATE SOLD VARIOUS
SEE ATTACHED SCHEDULE-PAGE 136 OF 136	87,843.	0.	0.	0.		87,843.

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED PURCHASED	(F) DATE ACQUIRED VARIOUS	DATE SOLD VARIOUS
SEE ATTACHED SCHEDULE-PAGE 33 OF 33	5,835,443.	5,846,321.	0.	0.		<10,878.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED PURCHASED	(F) DATE ACQUIRED VARIOUS	DATE SOLD VARIOUS
K-1 VDC INVESTORS II LP	0.	1,878.	0.			
						<1,878.>

(A) DESCRIPTION OF PROPERTY	(B) GROSS SALES PRICE	(C) COST OR OTHER BASIS	(D) EXPENSE OF SALE	(E) MANNER ACQUIRED PURCHASED	(F) DATE ACQUIRED 03/31/98	DATE SOLD 11/08/01
COMPUTER UPS (NON-INVESTMENT LOSS)	0.	638.	0.			
						<66.>

NET GAIN OR LOSS FROM SALE OF ASSETS	26,768,651.
CAPITAL GAINS DIVIDENDS FROM PART IV	0.
TOTAL TO FORM 990-PF, PART I, LINE 6A	26,768,651.

FORM 990-PF	OTHER INCOME	STATEMENT	4
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DESCRIPTION	AMOUNT
SECURITIES LENDING INCOME	77,563.
COMMISSION REBATE	112,289.
K-1 VDC INVESTORS II, L.P. (BOOK LOSS NOT RECOGNIZED FOR TAX)	<7,606.>
INTEREST ON PROGRAM-RELATED INVESTMENT TO FCVA	233,438.
TOTAL TO FORM 990-PF, PART I, LINE 11, COLUMN A	415,684.

FORM 990-FF	LEGAL FEES			STATEMENT 5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	197.	0.		5,571.
TO FM 990-PF, PG 1, LN 16A	197.	0.		5,571.

FORM 990-FF	ACCOUNTING FEES			STATEMENT 6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	25,171.	0.		25,171.
TO FORM 990-PF, PG 1, LN 16B	25,171.	0.		25,171.

FORM 990-FF	OTHER PROFESSIONAL FEES			STATEMENT 7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
OTHER PROFESSIONAL FEES	35,515.	0.		35,516.
TO FORM 990-PF, PG 1, LN 16C	35,515.	0.		35,516.

FORM 990-FF	TAXES			STATEMENT 8
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FEDERAL EXCISE TAXES	287,120.	0.		0.
PAYROLL TAXES	29,906.	0.		29,906.
DEFERRED EXCISE TAXES	<1,028,953.>	0.		0.
TO FORM 990-PF, PG 1, LN 18	<711,927.>	0.		29,906.

FORM 990-PF	OTHER EXPENSES			STATEMENT 9
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
DATA PROCESSING FEES	1,008.	0.		1,008.
TELEPHONE	7,192.	0.		7,042.
POSTAGE & SHIPPING	5,070.	0.		4,995.
DUES & SUBSCRIPTIONS	2,600.	0.		2,600.
REPAIRS & MAINTENANCE	5,682.	0.		5,682.
OFFICE SUPPLIES	10,570.	0.		11,851.
INSURANCE	2,234.	0.		2,234.
INVESTMENT MANAGER FEES	958,826.	958,826.		0.
BANK SERVICE CHARGES	42,631.	42,631.		0.
MISCELLANEOUS	20.	0.		20.
PROFESSIONAL DEVELOPMENT	1,565.	0.		1,565.
K-1 VDC INVESTORS II, LP				
PORTFOLIO DEDUCTIONS	1,570.	1,570.		0.
TO FORM 990-PF, PG 1, LN 23	1,038,968.	1,003,027.		36,997.

FORM 990-PF	CORPORATE STOCK		STATEMENT 10
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE	
COMMON STOCK & STOCK FUNDS	121,624,972.	146,524,307.	
CONVERTIBLE PREFERRED STOCK	2,454,450.	1,781,958.	
PREFERRED STOCK	260,590.	260,257.	
STOCK OPTIONS	1,609,812.	15,584,539.	
TOTAL TO FORM 990-PF, PART II, LINE 10B	125,949,824.	164,151,061.	

FORM 990-PF	CORPORATE BONDS		STATEMENT 11
DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE	
CONVERTIBLE CORPORATE BONDS	9,325,297.	9,561,908.	
TOTAL TO FORM 990-PF, PART II, LINE 10C	9,325,297.	9,561,908.	

FORM 990-PF	OTHER INVESTMENTS	STATEMENT 12
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
LIMITED LIABILITY ENTITIES	3,944,929.	2,878,369.
TOTAL TO FORM 990-PF, PART II, LINE 13	3,944,929.	2,878,369.

FORM 990-PF	OTHER ASSETS	STATEMENT 13
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
DEPOSITS	4,592.	4,592.
ACCRUED INCOME	223,259.	223,259.
LOAN TO FCVA - PROGRAM-RELATED INVESTMENT	4,900,000.	4,900,000.
INTEREST INCOME RECEIVABLE FROM FCVA	405,096.	405,096.
REFUNDABLE FEDERAL EXCISE TAX DUE FROM INVESTMENT BROKERS	33,192.	33,192.
	71,348.	71,348.
TOTAL TO FORM 990-PF, PART II, LINE 15	5,637,487.	5,637,487.

FORM 990-PF	OTHER LIABILITIES	STATEMENT 14
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DESCRIPTION	AMOUNT
DEFERRED FEDERAL EXCISE TAXES	747,381.
TOTAL TO FORM 990-PF, PART II, LINE 22, COLUMN B	747,381.



FORM 990-PF

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

STATEMENT 15

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
THOMAS F. FRIST, JR. 3319 WEST END AVE., STE 900 NASHVILLE, TN 37203	CHAIRMAN 1 HR/WEEK	0.	0.	0.
ROBERT C. CROSBY 211 LEWISBURG AVE FRANKIN, TN 37064	DIRECTOR <1 HR/WEEK	0.	0.	0.
HELEN K. CUMMINGS 725 VAIL COURT NASHVILLE, TN	DIRECTOR <1 HR/WEEK	0.	0.	0.
FRANK F. DROWOTA, III TENNESSEE SUPREME COURT NASHVILLE, TN 37219	DIRECTOR <1 HR/WEEK	0.	0.	0.
PATRICIA C. FRIST 3319 WEST END AVE., STE 900 NASHVILLE, TN 37203	DIRECTOR <1 HR/WEEK	0.	0.	0.
JACK O. BOVENDER 520 BELLE MEADE BVLD NASHVILLE, TN 37205	DIRECTOR <1 HR/WEEK	0.	0.	0.
KENNETH L. ROBERTS 3319 WEST END AVE., STE 900 NASHVILLE, TN 37203	PRESIDENT 40 HRS/WEEK	123,390.	17,923.	0.
PETER F. EIRD, JR. 3319 WEST END AVE., STE 900 NASHVILLE, TN 37203	EXECUTIVE DIRECTOR 40 HRS/WEEK	125,447.	22,846.	0.
LANI WILKESON 3319 WEST END AVE., STE 900 NASHVILLE, TN 37203	SENIOR PROGRAM OFFICER 40 HRS/WEEK	58,140.	13,451.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		306,977.	54,220.	0.

THE FRIST FOUNDATION

EIN 62-1134070

FOFIM 990-PF -- Part I -- Line 25

Tax Period Ending December 31, 2001

STATEMENT 16

ACCRUAL TO CASH RECONCILIATION OF GRANT EXPENSE

Accrual Basis (Per Books)	
Regular Grant Expense	\$ 4,479,272
Add 12/31/00 Grants Payable	15,335,783
Less 12/31/01 Grants Payable	<u>(6,451,251)</u>
Total Cash Basis Grants Paid	<u>\$ 13,363,804</u>

**The Frist Foundation**

**EIN: 62-1134070**

**FORM 990 – PART II – Line 14  
Tax Period Ending December 31, 2001**

**DEPRECIATION DETAIL**

	<u>Date Placed Into Service</u>	<u>Depreciation Method</u>	<u>Life</u>	<u>Cost or Other Basis</u>	<u>Current Year Deduction</u>
Computer Equipment	Various	SL	3-6 Yrs	\$ 94,310	\$ 15,275
Furniture	Various	SL	10 Yrs	59,700	5,936
Leasehold Improvements	Various	SL	1-10 Yrs	24,584	4,424
				<hr/> 178,594	<hr/> 25,635
<b>Total Depreciation Expense, Page 1, Line 19</b>					<b>\$ 25,635</b>
<b>Total Fixed Assets</b>				<b>\$ 178,594</b>	

PART XV Supplementary Information  
2 Information regarding contribution, grant, loan,  
scholarship, etc. Programs:

*General*

Grantees must be tax-exempt under Section 501(c)(3) of the Internal Revenue Code and not private foundations as described in Section 509(a). With rare exception, grants are limited to organizations based in the greater Nashville area.

The Foundation has consistently provided major support to the United Way of Middle Tennessee as its main means of addressing health and human service needs in the region. Because of this commitment, the Foundation does not routinely make operating grants to United Way-funded agencies. However, the Foundation will consider support for major capital campaigns of these agencies, provided they meet the guidelines outlined below.

The Foundation has a special interest in building the capacity of nonprofit organizations to serve the community, particularly by strengthening management structure and systems. Otherwise, grants fall into the following categories.

**Sustaining:** Operating support for selected organizations contributing significantly to the economic vitality or quality of life in the Nashville area. Grants are awarded one year at a time and are subject to review on an annual basis.

**Project and Program:** Funding for specific projects or programs incorporating well-defined objectives and timetables and promising broad public benefit. They are usually awarded for a maximum term of one year, with evaluation required at the end of the grant period.

**Capital:** Support for major capital projects of organizations with strong records of community

**service.** To qualify for consideration, organizations must demonstrate that they have fully explored alternatives such as leasing or cooperative arrangements with other organizations. They also must provide a credible fund-raising plan, as well as demonstrate the capacity to maintain the buildings and equipment once they are in place.

**Frist Foundation Initiatives:** Grants to certain Nashville-based programs with broad community impact and in which the Foundation staff maintains significant involvement. These include The Frist Fund for Collaboration, the Frist Awards of Achievement, Internship Grants Program, and the Technology Grants Program. All four programs are offered annually through program announcements.

*Exclusions*

For legal reasons, the Foundation does not support individuals or their projects, private foundations, political activities, advertising or sponsorships. As a matter of policy, the Foundation does not ordinarily support:

- Projects, programs or organizations that serve a limited audience or a relatively small number of people.
- Disease-specific organizations seeking support for national projects and programs.
- Biomedical or clinical research.
- Hospitals.
- Organizations whose principal impact is outside the United States.
- Endowments
- Social events or similar fund-raising activities
- Telethons.

*How to Apply for a Grant*

The Foundation uses no standard application form. Organizations should make contact by letter of inquiry. The letter should describe in no more than two pages the organization and its record of accomplishment, the objectives of the program and whom it would benefit, the amount sought from the Foundation in relation to the total need, exactly how Foundation funds would be used, and the proposed method to evaluate the program's success. Only one copy is needed.

The initial inquiry should also include an annual report, if available, and a copy of the IRS letter confirming that the organization is tax-exempt under Section 501(c)(3) of the Internal Revenue Code and not a private foundation as described in Section 509(a).

All requests for financial support will be researched by the Foundation staff. Proposals should be sent to

The Frist Foundation  
3319 West End Avenue, Suite 900  
Nashville, TN 37203-1076  
Attention: Peter F. Bird Jr.

Phone: 615/292-3868.  
Fax: 615/292-5843

Proposals are accepted and reviewed throughout the year. Interviews will be conducted only at the initiation of the Foundation. Decisions on proposals are generally made within one month of submission, except for those scheduled for review at quarterly board meetings, usually held in January, April, July and October.

**Frist Foundation - PART IV ATTACHMENT**

Account number FFCONG

01 Jan 01 - 31 Dec 01

EIN: 62-1134070

FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

*Currency Gain/Loss*

**Gain/Loss on Cash Disbursements**

**Gain/loss on cash disbursements**

**- AUD**

31 Jan 01 31 Jan 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR AUD	0 000 0 00	7 05	0 00	0 00	7 05	7 05
31 Mar 01 31 Mar 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR AUD	0 000 0 00	17 83	0 00	0 00	17 83	17 83
30 Apr 01 30 Apr 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR AUD	0 000 0 00	-53 04	0 00	0 00	53 04	53 04
31 Jul 01 31 Jul 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR AUD	0 000 0 00	-112 10	0 00	0 00	-112 10	112 10
31 Aug 01 31 Aug 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR AUD	0 000 0 00	-23 00	0 00	0 00	-23 00	23 00
30 Sep 01 30 Sep 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR AUD	0 000 0 00	-222 97	0 00	0 00	222 97	222
31 Oct 01 31 Oct 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR AUD	0 000 0 00	25 02	0 00	0 00	-25 02	25 02
30 Nov 01 30 Nov 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR AUD	0 000 0 00	13 39	0 00	0 00	-13 39	13 39
31 Dec 01 31 Dec 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR AUD	0 000 0 00	305 68	0 00	0 00	-305 68	305 68
Total - AUD			-730 32	0 00	0 00	-730 32	-730 32

**- CAD**

» Investment Transaction Detail

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

*Currency Gain/Loss*

**Gain/Loss on Cash Disbursements**

**Gain/loss on cash disbursements**

**- CAD**

30 Sep 01 30 Sep 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR CAD	0 000 0 00	-35 68	0 00	0 00	-35 68	35 68
31 Oct 01 31 Oct 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR CAD	0 000 0 00	81 67	0 00	0 00	81 67	81 67
31 Dec 01 31 Dec 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR CAD	0 000 0 00	-258 78	0 00	0 00	258 78	-258 78
<b>Total - CAD</b>			<b>-376 13</b>	<b>0 00</b>	<b>0 00</b>	<b>-376 13</b>	<b>-376 13</b>

**- CHF**

31 Jan 01 31 Jan 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR CHF	0 000 0 00	522 76	0 00	0 00	522 76	-522 76
31 May 01 31 May 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR CHF	0 000 0 00	-96 63	0 00	0 00	96 63	96 63
30 Jun 01 30 Jun 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR CHF	0 000 0 00	-38 30	0 00	0 00	38 30	38 30
31 Aug 01 31 Aug 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR CHF	0 000 0 00	-0 24	0 00	0 00	-0 24	0 24
30 Sep 01 30 Sep 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR CHF	0 000 0 00	-306 54	0 00	0 00	-306 54	306 54
30 Nov 01 30 Nov 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR CHF	0 000 0 00	123 66	0 00	0 00	123 66	123 66
<b>Total - CHF</b>			<b>-840 81</b>	<b>0 00</b>	<b>0 00</b>	<b>-840 81</b>	<b>-840 81</b>

**Frist Foundation**

Account number FFCONC

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

*Currency Gain/Loss*

**Gain/Loss on Cash Disbursements**

**Gain/loss on cash disbursements**

- EUR

31 Jan 01 31 Jan 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	218 27	0 00	0 00	218 27	218 27
28 Feb 01 28 Feb 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	-20 77	0 00	0 00	20 77	20 77
31 Mar 01 31 Mar 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	3 560 38	0 00	0 00	-3 560 38	-3 560 38
30 Apr 01 30 Apr 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	-708 09	0 00	0 00	-708 09	-708 09
31 May 01 31 May 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	1 946 11	0 00	0 00	-1,946 11	1 946 11
30 Jun 01 30 Jun 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	1 276 81	0 00	0 00	1 276 81	-1 276
31 Jul 01 31 Jul 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	77 19	0 00	0 00	77 19	77 19
31 Aug 01 31 Aug 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	-2 706 65	0 00	0 00	2 706 65	2 706 65
30 Sep 01 30 Sep 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	-81 47	0 00	0 00	81 47	81 47
31 Oct 01 31 Oct 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	2 75	0 00	0 00	2 75	2 75

» Investment Transaction Detail

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

*Currency Gain/Loss*

**Gain/Loss on Cash Disbursements**

**Gain/loss on cash disbursements**

**- EUR**

30 Nov 01 30 Nov 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	-193 37	0 00	0 00	193 37	193 37
31 Dec 01 31 Dec 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR	0 000 0 00	-513 35	0 00	0 00	-513 35	513 35
<b>Total EUR</b>			<b>-10 863 17</b>	<b>0 00</b>	<b>0 00</b>	<b>-10 863 17</b>	<b>10 863 17</b>

**- GBP**

31 Jan 01 31 Jan 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	3 489 04	0 00	0 00	-3 489 04	3 489 04
28 Feb 01 28 Feb 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	2 262 55	0 00	0 00	2 262 55	2 262 55
31 Mar 01 31 Mar 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	2 097 97	0 00	0 00	2 097 97	2 097 97
30 Apr 01 30 Apr 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	315 08	0 00	0 00	315 08	315 08
31 May 01 31 May 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	-202 25	0 00	0 00	202 25	-202 25
30 Jun 01 30 Jun 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	-1 546 36	0 00	0 00	-1 546 36	1 546 36
31 Jul 01 31 Jul 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	346 17	0 00	0 00	346 17	346 17



» Investment Transaction Detail

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

*Currency Gain/Loss*

**Gain/Loss on Cash Disbursements**

**Gain/loss on cash disbursements**

**- GBP**

31 Aug 01 31 Aug 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	2 556 18	0 00	0 00	2 556 18	2 556 18
30 Sep 01 30 Sep 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	218 30	0 00	0 00	-218 30	218 30
31 Oct 01 31 Oct 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	90 41	0 00	0 00	90 41	90 41
30 Nov 01 30 Nov 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	14 89	0 00	0 00	14 89	14 89
31 Dec 01 31 Dec 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR STG	0 000 0 00	93 65	0 00	0 00	93 65	93 65

Total - GBP -3 700 83 0 00 0 00 -3 700 83 -3 700 83

**- HKD**

31 Jan 01 31 Jan 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR HKD	0 000 0 00	-0 16	0 00	0 00	-0 16	0 16
31 Mar 01 31 Mar 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR HKD	0 000 0 00	-0 47	0 00	0 00	-0 47	0 47
30 Apr 01 30 Apr 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR HKD	0 000 0 00	-5 14	0 00	0 00	-5 14	5 14
31 May 01 31 May 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR HKD	0 000 0 00	15 34	0 00	0 00	15 34	15 34

» Investment Transaction Detail

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

*Currency Gain/Loss*

**Gain/Loss on Cash Disbursements**

**Gain/loss on cash disbursements**

**- HKD**

30 Jun 01 30 Jun 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR HKD	0 000 0 00	-8 18	0 00	0 00	-8 18	8 18
31 Jul 01 31 Jul 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR HKD	0 000 0 00	0 54	0 00	0 00	-0 54	0 54
30 Sep 01 30 Sep 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR HKD	0 000 0 00	-3 23	0 00	0 00	3 23	-3 23
31 Oct 01 31 Oct 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR HKD	0 000 0 00	-10 79	0 00	0 00	-10 79	10 79
30 Nov 01 30 Nov 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR HKD	0 000 0 00	0 09	0 00	0 00	-0 09	0 09
31 Dec 01 31 Dec 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR HKD	0 000 0 00	8 79	0 00	0 00	8 79	8 79
<b>Total - HKD</b>			<b>-52 73</b>	<b>0 00</b>	<b>0 00</b>	<b>-52 73</b>	<b>-52 73</b>

**- JPY**

31 Jan 01 31 Jan 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR JPY	0 000 0 00	-437 60	0 00	0 00	-437 60	-437 60
31 Mar 01 31 Mar 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR JPY	0 000 0 00	1 307 32	0 00	0 00	1 307 32	1 307 32
30 Apr 01 30 Apr 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR JPY	0 000 0 00	0 01	0 00	0 00	0 01	0 01

» Investment Transaction Detail

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

*Currency Gain/Loss*

**Gain/Loss on Cash Disbursements**

**Gain/loss on cash disbursements**

**- JPY**

30 Jun 01 30 Jun 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR JPY	0 000 0 00	740 28	0 00	0 00	740 28	740 28
31 Jul 01 31 Jul 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR JPY	0 000 0 00	127 65	0 00	0 00	-127 65	127 65
31 Aug 01 31 Aug 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR JPY	0 000 0 00	-576 41	0 00	0 00	-576 41	576 41
30 Sep 01 30 Sep 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR JPY	0 000 0 00	54 77	0 00	0 00	54 77	54 77
31 Oct 01 31 Oct 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR JPY	0 000 0 00	122 84	0 00	0 00	122 84	122 84
30 Nov 01 30 Nov 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR JPY	0 000 0 00	10 43	0 00	0 00	10 43	10 43
31 Dec 01 31 Dec 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR JPY	0 000 0 00	-1 360 75	0 00	0 00	-1 360 75	-1 360 75
Total - JPY			-397 18	0 00	0 00	-397 18	-397 18

**- KRW**

31 Mar 01 31 Mar 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR KRW	0 000 0 00	284 18	0 00	0 00	284 18	284 18
30 Apr 01 30 Apr 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR KRW	0 000 0 00	17 60	0 00	0 00	17 60	17 60

**Frist Foundation**

Account number FFCNC

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

*Currency Gain/Loss*

**Gain/Loss on Cash Disbursements**

**Gain/loss on cash disbursements**

**- KRW**

31 Aug 01	AVERAGE BOOK COST ADJUSTMENT FOR KRW	0.000	-76.88	0.00	0.00	76.88	76.88
31 Aug 01		0.00					
Settled							
<b>Total - KRW</b>			<b>224.90</b>	<b>0.00</b>	<b>0.00</b>	<b>224.90</b>	<b>224.90</b>

**- MXN**

30 Sep 01	AVERAGE BOOK COST ADJUSTMENT FOR MXN	0.000	109.52	0.00	0.00	-109.52	109.52
30 Sep 01		0.00					
Settled							
31 Oct 01	AVERAGE BOOK COST ADJUSTMENT FOR MXN	0.000	28.65	0.00	0.00	28.65	28.65
31 Oct 01		0.00					
Settled							
<b>Total - MXN</b>			<b>-80.87</b>	<b>0.00</b>	<b>0.00</b>	<b>80.87</b>	<b>80.87</b>

**- NZD**

31 Mar 01	AVERAGE BOOK COST ADJUSTMENT FOR NZD	0.000	-32.20	0.00	0.00	32.20	32.20
31 Mar 01		0.00					
Settled							
30 Jun 01	AVERAGE BOOK COST ADJUSTMENT FOR NZD	0.000	39.65	0.00	0.00	-39.65	-39.65
30 Jun 01		0.00					
Settled							
30 Sep 01	AVERAGE BOOK COST ADJUSTMENT FOR NZD	0.000	-66.17	0.00	0.00	-66.17	66.17
30 Sep 01		0.00					
Settled							
31 Dec 01	AVERAGE BOOK COST ADJUSTMENT FOR NZD	0.000	-76.02	0.00	0.00	76.02	-76.02
31 Dec 01		0.00					
Settled							
<b>Total NZD</b>			<b>-214.04</b>	<b>0.00</b>	<b>0.00</b>	<b>-214.04</b>	<b>214.04</b>

**- SEK**

31 Mar 01	AVERAGE BOOK COST ADJUSTMENT FOR SEK	0.000	2.00	0.00	0.00	2.00	2.00
31 Mar 01		0.00					
Settled							

» Investment Transaction Detail

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

*Currency Gain/Loss*

**Gain/Loss on Cash Disbursements**

**Gain/loss on cash disbursements**

**- SEK**

30 Apr 01 30 Apr 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR SEK	0 000 0 00	52 59	0 00	0 00	52 59	52 59
31 May 01 31 May 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR SEK	0 000 0 00	-130 85	0 00	0 00	-130 85	-130 85
30 Jun 01 30 Jun 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR SEK	0 000 0 00	13 20	0 00	0 00	13 20	13 20
31 Aug 01 31 Aug 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR SEK	0 000 0 00	-492 62	0 00	0 00	-492 62	492 62
30 Sep 01 30 Sep 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR SEK	0 000 0 00	609 67	0 00	0 00	-609 67	609 67
31 Oct 01 31 Oct 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR SEK	0 000 0 00	-84 09	0 00	0 00	-84 09	-84 09
30 Nov 01 30 Nov 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR SEK	0 000 0 00	51 96	0 00	0 00	51 96	51 96
31 Dec 01 31 Dec 01 Settled	AVERAGE BOOK COST ADJUSTMENT FOR SEK	0 000 0 00	3 19	0 00	0 00	3 19	3 19
<b>Total - SEK</b>			<b>-1,325 87</b>	<b>0 00</b>	<b>0 00</b>	<b>-1,325 87</b>	<b>1 325 87</b>
<b>Total gain/loss on cash disbursements</b>			<b>-18 357 05</b>	<b>0 00</b>	<b>0 00</b>	<b>18 357 05</b>	<b>-18,357 05</b>
<b>Total gain/loss on cash disbursements</b>			<b>-18,357 05</b>	<b>0 00</b>	<b>0 00</b>	<b>-18,357 05</b>	<b>-18,357 05</b>
<b>Total currency gain/loss</b>		<b>0 00</b>	<b>-18,357 05</b>	<b>0 00</b>	<b>0 00</b>	<b>-18,357 05</b>	<b>-18,357 05</b>

*Other Gain/Loss*

» Investment Transaction Detail

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

*Other Gain/Loss*

**Equities**

**Common stock**

**United States - USD**

29 Dec 00	REVERSAL MFO PUTNAM INTL GROWTH FD CL A	0 000	-155 264 72	0 00	155 264 72	0 00	155 264 72
05 Jan 01	CUSIP 746932102	0 00					
Pending							
29 Dec 00	REVERSAL MFO PUTNAM INTL GROWTH FD CL A	0 000	-170 412 49	0 00	-170 412 49	0 00	-170 412 49
05 Jan 01	CUSIP 746932102	0 00					
Pending							
29 Dec 00	MFO PUTNAM INTL GROWTH FD CL A	0 000	170 412 49	0 00	170 412 49	0 00	170 412 49
05 Jan 01	CUSIP 746932102	0 00					
Settled							
29 Dec 00	MFO PUTNAM INTL GROWTH FD CL A	0 000	155 264 72	0 00	155 264 72	0 00	155 264 72
05 Jan 01	CUSIP 746932102	0 00					
Settled							
Total United States - USD			0 00	0 00	0 00	0 00	0 00
Total common stock			0 00	0 00	0 00	0 00	0 00
<b>Total equities</b>			<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>
<b>Total other gain/loss</b>		<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>	<b>0 00</b>

*Purchases*

**Equities**

**Common stock**

**Australia - AUD**

06 Sep 01	BHP BILLITON LTD NPV	5 100 000	25 737 33	25 737 33	0 00	0 00	0 00
11 Sep 01	SEDOL 6144690	9 69					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 64 18						
22 Aug 01	MAYNE GROUP LIMITED ORD A\$0.50	9 200 000	-30 639 06	30 639 06	0 00	0 00	0 00
27 Aug 01	SEDOL 6574606	6 2491					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 76 41						
Total Australia - AUD			-56,376 39	56,376 39	0 00	0 00	0 00

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**Argentina - USD**

20 Sep 01	ADR NORTEL INVERSORA S A SPONSORED ADR	-500 000	2,974 90	-13 837 58	-10 862 68	0 00	-10,862 68
25 Sep 01	REPSTG PFD SER B ISIN #US6565674016	6 00					
Settled	SEDOL 2020170 BEAR STEARNS NEW YORK DTC 352 / 25 00 Other Charges 0 10						
28 Sep 01	ADR NORTEL INVERSORA S A SPONSORED ADR	-400 000	2 132 05	-10 876 68	8 744 63	0 00	8 744 63
03 Oct 01	REPSTG PFD SER B ISIN #US6565674016	5 3803					
Settled	SEDOL 2020170 BEAR STEARNS NEW YORK DTC 352 / 20 00 Other Charges 0 07						
10 Oct 01	ADR NORTEL INVERSORA S A SPONSORED ADR	-200 000	857 77	-5,438 34	-4,580 57	0 00	-4,580 57
15 Oct 01	REPSTG PFD SER B ISIN #US6565674016	4 339					
Settled	SEDOL 2020170 BEAR STEARNS NEW YORK DTC 352 / 10 00 Other Charges 0 03						
11 Oct 01	ADR NORTEL INVERSORA S A SPONSORED ADR	-1,496 000	6 281 64	-40,678 78	-34 397 14	0 00	-34 397 14
16 Oct 01	REPSTG PFD SER B ISIN #US6565674016	4 2491					
Settled	SEDOL 2020170 BEAR STEARNS NEW YORK DTC 352 / 74 80 Other Charges 0 21						
Total Argentina - USD			12,246 36	-70,831 38	-58,585 02	0 00	-58 585 02

**Australia - AUD**

16 Nov 01	AUST & NZ BANK GRP NPV	-3 500 000	33 521 42	-26 155 38	12 300 59	-4 934 55	7,366 04
21 Nov 01	SEDOL 6065586	18 543					
Settled	GOLDMAN SACHS & CO NW YK DTC 005 / 84 01						
19 Nov 01	AUST & NZ BANK GRP NPV	-1 270 000	11,959 38	-9 501 17	4 208 24	-1 750 03	2,458 21
22 Nov 01	SEDOL 6065586	18 1094					
Settled	GOLDMAN SACHS & CO NW YK DTC 005 / 29 97						
Total Australia - AUD			45,480 80	-35,656 55	16,508 83	-6,684 58	9 824 25

**Bermuda - USD**

01 Feb 01	APW LTD COM	-700 000	27,593 07	-27,685 21	-92 14	0 00	-92 14
06 Feb 01	CUSIP G04397108	39 48					
Settled	ALLEN & COMPANY, INC / 42 00 Other Charges 0 93						

# Frist Foundation

01 Jan 01 - 31 Dec 01

Account number FFCONC

FRIST FOUNDATION CONSOLIDATION

## Investment Transaction Detail

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

### Sales

#### Equities

##### Common stock

##### Bermuda - USD

20 Mar 01	APW LTD COM	-2,500 000	47 832 90	-98 875 75	-51 042 85	0 00	-51 042 85
23 Mar 01	CUSIP G04397108	19 1938					
Settled	ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 150 00 Other Charges 1 60						
14 Aug 01	EVEREST RE GROUP LTD ISIN BMG3223R1088	-1 000 000	67 897 73	-61 430 00	6 467 73	0 00	6 467 73
17 Aug 01	SEDOL 2709907	67 96					
Settled	CUSIP G3223R108 KNIGHT SECURITIES L P / 60 00 Other Charges 2 27						
01 Nov 01	GLOBAL CROSSING LTD COM	-800 000	879 96	-4 952 00	-4,072 04	0 00	-4 072 04
06 Nov 01	CUSIP G3921A100	1 13					
Settled	JEFFERIES & COMPANY / 24 00 Other Charges 0 04						
10 Oct 01	IPC HLDGS LTD	-1,000 000	26 009 13	-23 625 00	2 384 13	0 00	2,384 13
15 Oct 01	CUSIP G4933P101	26 01					
Settled	KNIGHT SECURITIES L P Other Charges 0 87						
09 Aug 01	TRENWICK GROUP LTD	-5,300 000	86 761 27	-104 341 00	17,579 73	0 00	17 579 73
14 Aug 01	CUSIP G9032C109	16 4206					
Settled	BROADCORT CAPITAL CORP / 265 00 Other Charges 2 91						
22 Feb 01	TYCO INTL LTD NEW COM	-400 000	21 643 51	20 796 20	847 31	0 00	847 31
27 Feb 01	CUSIP 902124106	54 1706					
Settled	ROCHDALE SECURITIES CORPORATION / 24 00 Other Charges 0 73						
02 Mar 01	TYCO INTL LTD NEW COM	-300 000	16 376 45	-8 851 05	7,525 40	0 00	7 525 40
07 Mar 01	CUSIP 902124106	54 65					
Settled	BROADCORT CAPITAL CORP / 18 00 Other Charges 0 55						
04 Apr 01	TYCO INTL LTD NEW COM	-400 000	16 661 44	-7,304 00	9 357 44	0 00	9 357 44
09 Apr 01	CUSIP 902124106	41 715					
Settled	BROADCORT CAPITAL CORP / 24 00 Other Charges 0 56						



» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**Bermuda - USD**

05 Sep 01	TYCO INTL LTD NEW COM	-1,000 000	49 303 95	-58,085 00	-8,781 05	0 00	-8 781 05
10 Sep 01	CUSIP 902124106	49 3656					
Settled	ROCHDALE SECURITIES CORPORATION / 60 00						
	Other Charges 1 65						
19 Nov 01	TYCO INTL LTD NEW COM	-200 000	11 587 61	-11 160 00	427 61	0 00	427 61
23 Nov 01	CUSIP 902124106	57 99					
Settled	ROCHDALE SECURITIES CORPORATION / 10 00						
	Other Charges 0 39						
<b>Total Bermuda - USD</b>			<b>372,547 02</b>	<b>-427 105 21</b>	<b>-54,558 19</b>	<b>0 00</b>	<b>-54,558 19</b>

**British Virgin Islands - USD**

09 Aug 01	OPENTV CORP OPENTV CORP ISIN NL0000470755	-2 677 000	22,941 12	-168,181 42	-145 240 30	0 00	-145 240 30
24 Aug 01	CUSIP G67543101	8 61					
Settled	BRIDGE TRADING COMPANY / 107 08						
	Other Charges 0 77						
<b>Total British Virgin Islands - USD</b>			<b>22,941 12</b>	<b>-168,181 42</b>	<b>-145,240 30</b>	<b>0 00</b>	<b>-145,240 30</b>

**Canada - CAD**

03 Oct 01	BARRICK GOLD CORP COM NPV CAD	-500 000	8,745 90	-9 790 92	-566 45	-478 57	1 045 07
09 Oct 01	SEDOL 2024644	27 499					
Settled	DUNDEE SECURITIES CORP TORONTO / 15 93						
09 Oct 01	BARRICK GOLD CORP COM NPV CAD	-860 000	14 312 19	-16 734 41	1,704 19	-718 03	-2 422 22
12 Oct 01	SEDOL 2024644	26 0366					
Settled	GOEPEL SHIELDS PARTNERS TORONTO / 27 54						
<b>Total Canada - CAD</b>			<b>23,058 09</b>	<b>-26,525 33</b>	<b>-2 270 64</b>	<b>-1,196 60</b>	<b>-3,467 24</b>

**Canada - USD**

03 May 01	#REORG UTD DOMINION IND STK MERGER TO SPX	-7,000 000	178,486 33	-153,778 50	24 707 83	0 00	24 707 83
08 May 01	CORP 2774200 EFF 5/24/01	25 5489					
Settled	CUSIP 909914103						
	UBS WARBURG DILLON READ LLC / 350 00						
	Other Charges 5 97						
19 Sep 01	ATI TECHNOLOGIES INC COM	-17 100 000	106 358 45	-117 235 89	-10 877 44	0 00	-10 877 44
24 Sep 01	CUSIP 001941103	6 22					
Settled	NDB CAPITAL MARKETS						
	Other Charges 3 55						

# Frist Foundation

Account number FFCNC

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

## » Investment Transaction Detail

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

### Sales

#### Equities

##### Common stock

##### Canada - USD

09 Aug 01	DIVERSINET CORP COM NEW	-2 900 000	6 205 78	-50 860 20	-44 654 42	0 00	-44 654 42	
14 Aug 01	CUSIP 25536K204	2 18						
Settled	BRIDGE TRADING COMPANY / 116 00							
	Other Charges 0 22							
20 Sep 01	DYNACARE INC COM	-12,700 000	122 550 91	-127 000 00	-4 449 09	0 00	-4 449 09	
25 Sep 01	CUSIP 267920205	9 65						
Settled	TROSTER SINGER CORP							
	Other Charges 4 09							
01 Mar 01	NORTEL NETWORKS CORP NEW COM	-2,500 000	44 792 75	-180 391 10	-135 598 35	0 00	-135 598 35	
06 Mar 01	CUSIP 656568102	17 9777						
Settled	ROCHDALE SECURITIES CORPORATION / 150 00							
	Other Charges 1 50							
26 Oct 01	PRECISION DRILLING CORP COM STK	-1,000 000	25,920 13	-38 323 20	-12 403 07	0 00	-12 403 07	
31 Oct 01	CUSIP 74022D100	25 981						
Settled	KNIGHT SECURITIES L P / 60 00							
	Other Charges 0 87							
Total Canada - USD			484,314 35	-667,588 89	-183 274 54	0 00	-183 274 54	

##### Cayman Islands - USD

27 Aug 01	##SCTLF COM STK DO NOT USE SEE SEC#2251310	-8,700 000	156 333 78	-122 365 50	33 968 28	0 00	33 968 28	
30 Aug 01	CUSIP G7865T104	17 97						
Settled	FIRST BOSTON CORPORATION							
	Other Charges 5 22							
18 May 01	#REORG SANTA FE INTL CORP N/C TO	-300 000	11,630 61	-9 918 00	1 712 61	0 00	1 712 61	
23 May 01	GLOBALSANTEFE CORP 2322686 EFF 11/20/01	38 82						
Settled	CUSIP G7805C108							
	KNIGHT SECURITIES L P / 15 00							
	Other Charges 0 39							
26 Oct 01	#REORG SANTA FE INTL CORP N/C TO	-1 180 000	29 834 00	-40 710 00	-10 876 00	0 00	-10 876 00	
31 Oct 01	GLOBALSANTEFE CORP 2322686 EFF 11/20/01	25 3339						
Settled	CUSIP G7805C108							
	MORGAN STANLEY & CO INC / 59 00							
	Other Charges 1 00							

Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**Cayman Islands - USD**

09 Nov 01	#REORG SANTA FE INTL CORP N/C TO	-1,460 000	37 518 55	-50 370 00	-12 851 45	0 00	-12 851 45
15 Nov 01	GLOBALSANTEFE CORP 2322686 EFF 11/20/01	25 7485					
Settled	CUSIP G7805C108 RAYMOND JAMES / 73 00 Other Charges 1 28						
13 Nov 01	#REORG SANTA FE INTL CORP N/C TO	-1,660 000	43 001 52	57 270 00	-14 268 48	0 00	-14 268 48
16 Nov 01	GLOBALSANTEFE CORP 2322686 EFF 11/20/01	25 9554					
Settled	CUSIP G7805C108 MORGAN STANLEY & CO INC / 83 00 Other Charges 1 44						
27 Aug 01	O2 MICRO INTL LTD COM STK	-13,200 000	222 016 59	-196 702 47	25 314 12	0 00	25 314 12
30 Aug 01	CUSIP G6797E106	16 82					
Settled	J P MORGAN SECURITIES INC Other Charges 7 41						
25 May 01	TRANSOCEAN SEDCO FOREX INC COM	-1,520 000	83,265 10	-70 549 00	12,716 10	0 00	12 716 10
31 May 01	CUSIP G90078109	54 8315					
Settled	KNIGHT SECURITIES L P / 76 00 Other Charges 2 78						
11 Jul 01	TRANSOCEAN SEDCO FOREX INC COM	-1 200 000	46 472 52	-59 603 30	13,130 78	0 00	-13,130 78
16 Jul 01	CUSIP G90078109	38 7784					
Settled	MORGAN STANLEY & CO INC / 60 00 Other Charges 1 56						
<b>Total Cayman Islands - USD</b>			<b>630 072 67</b>	<b>-607,488 27</b>	<b>22 584 40</b>	<b>0 00</b>	<b>22 584 40</b>

**Finland - EUR**

30 Nov 01	UPM-KYMMENE CORP NPV	-1 100 000	37,064 65	-22 474 85	21 599 80	7 010 00	14 589 80
05 Dec 01	SEDOL 5051252	38 10					
Settled	BANK OF AMERICA SAN FRANCISCO / 92 90						
<b>Total Finland - EUR</b>			<b>37,064 65</b>	<b>-22,474 85</b>	<b>21,599 80</b>	<b>-7 010 00</b>	<b>14,589 80</b>

**Finland - USD**

12 Jun 01	ADR NOKIA CORP SPONSORED ADR	-1 500 000	33 883 86	-80 952 19	-47 068 33	0 00	-47,068 33
15 Jun 01	CUSIP 654902204	22 65					
Settled	ROCHDALE SECURITIES CORPORATION / 90 00 Other Charges 1 14						

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» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**Finland - USD**

19 Jun 01	ADR NOKIA CORP SPONSORED ADR	-700 000	16,001 46	-37 715 92	21,714 46	0 00	-21 714 46
22 Jun 01	CUSIP 654902204	22 92					
Settled	ROCHDALE SECURITIES CORPORATION / 42 00						
	Other Charges 0 54						
05 Sep 01	ADR NOKIA CORP SPONSORED ADR	-4 300 000	61 315 94	-168 170 31	-106 854 37	0 00	106 854 37
10 Sep 01	CUSIP 654902204	14 32					
Settled	BROADCORT CAPITAL CORP / 258 00						
	Other Charges 2 06						
Total Finland - USD			111,201 26	-286,838 42	-175 637 16	0 00	-175,637 16

**Germany - EUR**

01 Aug 01	E ON AG NPV	-1,043 000	56 347 16	-49 827 54	11,729 62	-5 010 00	6 719 62
06 Aug 01	SEDOL 4942904	61 90					
Settled	MERRILL LYNCH & CO INC - NEW YORK / 141 22						
10 Jan 01	VOLKSWAGEN AG ORD NPV	-630 000	33,036 42	-27,084 36	6 859 24	-907 18	5 952 06
15 Jan 01	SEDOL 5497102	55 89					
Settled	MERRILL LYNCH & CO INC - NEW YORK / 82 80						
Total Germany - EUR			89,383 58	-76,711 90	18,588 86	-5 917 18	12,671 66

**Germany - USD**

07 Jun 01	ADR DEUTSCHE TELEKOM AG ISIN # US2515661054	-9 537 000	190,256 79	-231 629 79	-41 373 00	0 00	-41 373 00
12 Jun 01	CUSIP 251566105	20 00					
Settled	UBS WARBURG DILLON READ LLC / 476 85						
	Other Charges 6 36						
06 Jul 01	ADR DEUTSCHE TELEKOM AG ISIN # US2515661054	-0 580	11 65	-14 08	2 43	0 00	2 43
06 Jul 01	CUSIP 251566105	0 00					
Settled							
Total Germany - USD			190,268 44	-231,643 87	-41,375 43	0 00	-41 375 43

**Hong Kong - HKD**

05 Oct 01	CLP HOLDINGS HKD5	-1 000 000	3,833 56	-3 760 60	80 12	-7 16	72 96
09 Oct 01	SEDOL 6097017	30 0087					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 9 62						
	Other Charges 4 44						

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>Hong Kong - HKD</b>							
19 Nov 01	CLP HOLDINGS HKD5	-1,000 000	3 807 02	3 760 60	53 58	-7 16	46 42
21 Nov 01	SEDOL 6097017	29 80					
Settled	GOLDMAN SACHS & CO NW YK DTC 005 / 9 55						
	Other Charges 4 28						
14 Jun 01	HONG KONG AIRCRAFT HKD1	-12 000 000	20 694 91	-37,170 41	-16 199 30	-276 20	-16 475 50
18 Jun 01	SEDOL 6435264	13 50					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 51 93						
	Other Charges 25 45						
22 Jun 01	HONG KONG AIRCRAFT HKD1	-2 000 000	3 448 84	-6,091 93	-2 596 22	-46 87	-2 643 09
27 Jun 01	SEDOL 6435264	13 50					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 8 65						
	Other Charges 4 24						
26 Jun 01	HONG KONG AIRCRAFT HKD1	-1 200 000	2,069 25	-3 653 09	-1 554 65	-29 19	-1 583 84
28 Jun 01	SEDOL 6435264	13 50					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 5 19						
	Other Charges 2 56						
27 Jun 01	HONG KONG AIRCRAFT HKD1	-3,200 000	5,568 40	-9,655 20	-4 010 60	-76 20	-4 086 80
29 Jun 01	SEDOL 6435264	13 6235					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 13 97						
	Other Charges 6 86						
28 Jun 01	HONG KONG AIRCRAFT HKD1	-5 600 000	9 881 08	16 356 19	-6 364 67	-110 44	6 475 11
03 Jul 01	SEDOL 6435264	13 8137					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 24 79						
	Other Charges 12 17						
17 Jul 01	HONG KONG AIRCRAFT HKD1	-800 000	1 369 23	2,304 72	919 72	-15 77	935 49
19 Jul 01	SEDOL 6435264	13 40					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 3 44						
	Other Charges 1 72						
18 Jul 01	HONG KONG AIRCRAFT HKD1	-2 900 000	4,906 87	-8 291 60	-3 328 78	-55 97	-3 384 73
20 Jul 01	SEDOL 6435264	13 2469					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 12 31						
	Other Charges 6 05						

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**Hong Kong - HKD**

03 Dec 01	HONG KONG ELECTRIC HKD1	-7,000 000	25 354 40	-23 160 85	2 374 71	-181 16	2,193 55
05 Dec 01	SEDOL 6435327	28 3504					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 63 62						
	Other Charges 28 57						
04 Dec 01	HONG KONG ELECTRIC HKD1	-9 298 000	33 954 57	-29 334 86	4 861 39	-241 68	4 619 71
06 Dec 01	SEDOL 6435327	28 584					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 85 20						
	Other Charges 38 20						
05 Dec 01	HONG KONG ELECTRIC HKD1	-3 702 000	13,458 80	11,293 96	2 244 16	-79 32	2 164 84
07 Dec 01	SEDOL 6435327	28 4581					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 33 77						
	Other Charges 15 21						
13 Mar 01	NEW WORLD DEVEL CO HK\$1	-9,700 000	14 430 23	-40 524 27	25 755 04	339 00	-26 094 04
15 Mar 01	SEDOL 6633767	11 6467					
Settled	CSFB NEW YORK DTC 355 / 36 21						
	Other Charges 17 74						
<b>Total Hong Kong - HKD</b>			<b>142,777 16</b>	<b>-195,358 28</b>	<b>-51,115 00</b>	<b>-1,466 12</b>	<b>-52 581 12</b>

**India - USD**

05 Sep 01	ADR SILVERLINE TECHNOLOGIES LTD SPONSORED	-1,120 000	1,769 54	-61 830 23	-60 060 69	0 00	-60 060 69
10 Sep 01	ADR	1 60					
Settled	CUSIP 828408104						
	JONES & ASSOCIATES / 22 40						
	Other Charges 0 06						
<b>Total India - USD</b>			<b>1,769 54</b>	<b>-61,830 23</b>	<b>-60,060 69</b>	<b>0 00</b>	<b>-60 060 69</b>

**Ireland - USD**

18 May 01	ADR ELAN PLC ADR REPSTG SHS	-2,500 000	134 673 00	-123 087 50	11 585 50	0 00	11 585 50
23 May 01	CUSIP 284131208	53 921					
Settled	DONALDSON LUFKIN & JENRETTE SECURITIES						
	CORP / 125 00						
	Other Charges 4 50						
26 Jun 01	ADR ELAN PLC ADR REPSTG SHS	-535 000	31,817 15	-17 017 24	14 799 91	0 00	14 799 91
29 Jun 01	SEDOL 2307237	59 5233					
Settled	GOLDMAN SACHS & CO NW YK DTC 005 / 26 75						
	Other Charges 1 07						

01 Jan 01 - 31 Dec 01

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» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**Ireland - USD**

19 Sep 01	ADR ELAN PLC ADR REPSTG SHS	-700 000	30,266 98	-43,700 79	-13 433 81	0 00	13 433 81	
24 Sep 01	CUSIP 284131208	43 30						
Settled	ROCHDALE SECURITIES CORPORATION / 42 00							
	Other Charges 1 02							
11 Dec 01	ADR ELAN PLC ADR REPSTG SHS	-500 000	20 789 30	31 004 97	-10 215 67	0 00	10 215 67	
14 Dec 01	CUSIP 284131208	41 63						
Settled	ROCHDALE SECURITIES CORPORATION / 25 00							
	Other Charges 0 70							
Total Ireland - USD			217 546 43	-214,810 50	2 735 93	0 00	2 735 93	

**Israel - USD**

03 Oct 01	ADR TEVA PHARMACEUTICAL INDS LTD ADR ISIN	-740 000	47,318 53	-15 350 18	31 968 35	0 00	31 968 35	
09 Oct 01	#US8816242098	63 9461						
Settled	SEDOL 2883878							
	GOLDMAN SACHS & CO NW YK DTC 005							
	Other Charges 1 58							
09 Aug 01	RADVISION LTD ORD ILS0 10	-5,800 000	31,458 14	-163 027 50	-131,569 36	0 00	131,569 36	
14 Aug 01	CUSIP M81869105	5 464						
Settled	BRIDGE TRADING COMPANY / 232 00							
	Other Charges 1 06							
Total Israel - USD			78,776 67	-178,377 68	-99 601 01	0 00	99 601 01	

**Italy - EUR**

03 Oct 01	ENI EUR1	-225 000	2 714 63	2 207 73	605 76	-98 86	506 90	
08 Oct 01	SEDOL 7145056	13 203						
Settled	MERRILL LYNCH & CO INC - NEW YORK / 8 81							
Total Italy - EUR			2,714 63	-2,207 73	605 76	-98 86	506 90	

**Japan - JPY**

06 Dec 01	SEINO TRANS CO Y50	-1,753 000	8,052 18	-10 905 07	-1,438 26	-1 414 63	-2 852 89	
11 Dec 01	SEDOL 6793423	571 4348						
Settled	MORGAN STANLEY AND CO NW YK DTC 050 / 9 67							
07 Dec 01	SEINO TRANS CO Y50	-9 000 000	39 753 78	56,632 09	-8 225 69	-8,652 62	16 878 31	
12 Dec 01	SEDOL 6793423	550 7869						
Settled	MORGAN STANLEY AND CO NW YK DTC 050 / 47 78							

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

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

**Sales**

**Equities**

**Common stock**

**Japan - JPY**

10 Dec 01	SEINO TRANS CO Y50	-6,000 000	26 275 56	-36 868 87	-4 661 47	-5 931 84	-10 593 31	
13 Dec 01	SEDOL 6793423	550 7179						
Settled	MORGAN STANLEY AND CO NW YK DTC 050 / 31 57							
11 Dec 01	SEINO TRANS CO Y50	-1 000 000	4 353 62	-6 088 57	-710 70	-1 024 25	-1 734 95	
14 Dec 01	SEDOL 6793423	550 00						
Settled	MORGAN STANLEY AND CO NW YK DTC 050 / 5 23							
12 Dec 01	SEINO TRANS CO Y50	-6,000 000	26 015 06	-35 899 84	-3 221 33	6 663 45	9 884 78	
17 Dec 01	SEDOL 6793423	548 2099						
Settled	MORGAN STANLEY AND CO NW YK DTC 050 / 31 25							
14 Dec 01	SEINO TRANS CO Y50	-7,247 000	31 402 05	-42 289 81	-2 941 19	-7 946 57	10 887 76	
19 Dec 01	SEDOL 6793423	548 2764						
Settled	MORGAN STANLEY AND CO NW YK DTC 050 / 37 73							
04 Jan 01	YAMATO KOGYO CO JPY50	-1,000 000	3 169 68	9,042 24	-6 441 72	569 16	5,872 56	
10 Jan 01	SEDOL 6985446	363 00						
Settled	WARBURG DILLON READ LLC NEW YORK / 3 81							
05 Jan 01	YAMATO KOGYO CO JPY50	-2 000 000	6,095 68	-17 985 68	-12 915 59	1 025 59	11,890 00	
11 Jan 01	SEDOL 6985446	352 25						
Settled	WARBURG DILLON READ LLC NEW YORK / 7 32							
11 Jan 01	YAMATO KOGYO CO JPY50	-5,000 000	15 102 78	-44 956 47	31,727 32	1,873 63	-29 853 69	
16 Jan 01	SEDOL 6985446	351 6372						
Settled	WARBURG DILLON READ LLC NEW YORK / 18 15							
<b>Total Japan - JPY</b>			<b>160 220 39</b>	<b>-260 668 64</b>	<b>-72,283 27</b>	<b>-28 164 98</b>	<b>100 448 25</b>	

**Mexico - MXN**

20 Sep 01	INDS PENOLES NPV	-4,000 000	3 929 45	11,780 05	-7 924 12	73 52	7 850 60	
24 Sep 01	SEDOL 2448200	9 26						
Settled	GOLDMAN SACHS & CO NW YK DTC 005 / 11 82							
21 Sep 01	INDS PENOLES NPV	-8,000 000	7 810 48	-22 001 99	-13 834 30	-357 21	-14 191 51	
25 Sep 01	SEDOL 2448200	9 2842						
Settled	GOLDMAN SACHS & CO NW YK DTC 005 / 23 46							



Investment Transaction Detail

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

Sales

Equities

Common stock

Mexico - MXN

24 Sep 01	INDS PENOLES NPV	-4,000 000	3,946 06	-10 719 51	-6 601 04	-172 41	-6 773 45
26 Sep 01	SEDOL 2448200	9 3852					
Settled	GOLDMAN SACHS & CO NW YK DTC 005 / 11 85						
25 Sep 01	INDS PENOLES NPV	-2,000 000	1,921 13	-5,334 99	-3 355 58	-58 28	3 413 86
27 Sep 01	SEDOL 2448200	9 0834					
Settled	GOLDMAN SACHS & CO NW YK DTC 005 / 5 77						
26 Sep 01	INDS PENOLES NPV	-3,000 000	2 839 07	-7 930 37	-5 015 07	-76 23	5 091 30
28 Sep 01	SEDOL 2448200	8 9937					
Settled	GOLDMAN SACHS & CO NW YK DTC 005 / 8 54						
27 Sep 01	INDS PENOLES NPV	-4 000 000	3 768 34	10 320 35	-6 413 82	-138 19	-6 552 01
01 Oct 01	SEDOL 2448200	9 007					
Settled	GOLDMAN SACHS & CO NW YK DTC 005 / 11 35						
28 Sep 01	INDS PENOLES NPV	-8,100 000	7,594 20	-19 951 14	-11 943 72	-413 22	-12 356 94
02 Oct 01	SEDOL 2448200	8 99					
Settled	CREDIT LYONNAIS AMER NW YK / 22 85						
Total Mexico - MXN			31,808 73	-88,038 40	-55,087 65	-1,142 02	-56,229 67

Mexico - USD

27 Feb 01	ADR AMER MOVIL S A DE C V SPONSORED ADR	-600 000	10,848 54	-3 810 52	7 038 02	0 00	7 038 02
02 Mar 01	REPSTG SER L SHS	18 1315					
Settled	SEDOL 2722670						
	MERRILL LYNCH INTER NEW YK DTC 161 / 30 00						
	Other Charges 0 36						
01 Mar 01	ADR AMER MOVIL S A DE C V SPONSORED ADR	-800 000	13 881 78	-5 080 69	8 801 09	0 00	8 801 09
06 Mar 01	REPSTG SER L SHS	17 4028					
Settled	SEDOL 2722670						
	MERRILL LYNCH INTER NEW YK DTC 161 / 40 00						
	Other Charges 0 46						
02 Mar 01	ADR AMER MOVIL S A DE C V SPONSORED ADR	-400 000	6 840 33	-2,540 34	4 299 99	0 00	4,299 99
07 Mar 01	REPSTG SER L SHS	17 1514					
Settled	SEDOL 2722670						
	MERRILL LYNCH INTER NEW YK DTC 161 / 20 00						
	Other Charges 0 23						

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**Mexico - USD**

05 Mar 01	ADR AMER MOVIL S A DE C V SPONSORED ADR	-400 000	6 944 45	-2 540 35	4,404 10	0 00	4 404 10	
08 Mar 01	REPSTG SER L SHS	17 4117						
Settled	SEDOL 2722670 MERRILL LYNCH INTER NEW YK DTC 161 / 20 00 Other Charges 0 23							
06 Mar 01	ADR AMER MOVIL S A DE C V SPONSORED ADR	-800 000	14,330 72	-5,080 69	9 250 03	0 00	9 250 03	
09 Mar 01	REPSTG SER L SHS	17 964						
Settled	SEDOL 2722670 MERRILL LYNCH INTER NEW YK DTC 161 / 40 00 Other Charges 0 48							
07 Mar 01	ADR AMER MOVIL S A DE C V SPONSORED ADR	-500 000	8 937 05	-3 175 43	5 761 62	0 00	5 761 62	
12 Mar 01	REPSTG SER L SHS	17 9247						
Settled	SEDOL 2722670 MERRILL LYNCH INTER NEW YK DTC 161 / 25 00 Other Charges 0 30							
Total Mexico - USD			61,782 87	-22,228 02	39,554 85	0 00	39,554 85	

**Netherlands - EUR**

08 Oct 01	AKZO NOBEL NV EUR2	-100 000	4 124 48	-4,756 77	31 45	-663 74	-632 29	
11 Oct 01	SEDOL 5458314	45 00						
Settled	MERRILL LYNCH & CO INC - NEW YORK / 10 34							
10 Jan 01	ING GROEP NV CVA EURO 48	-800 000	63 568 28	-44 841 84	19,278 93	552 49	18 726 44	
15 Jan 01	SEDOL 5058877	84 69						
Settled	MERRILL LYNCH & CO INC - NEW YORK / 159 32							
21 Aug 01	KON NEDLLOYD NV EUR1	-1,714 000	24 727 83	-46 820 90	6 412 55	15 680 52	-22 093 07	
24 Aug 01	SEDOL 4060129	15 85						
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 61 98							
27 Apr 01	WOLTERS KLUWER CVA EURO 12	-1 800 000	48,640 37	55 078 60	-122 04	-6 316 19	6 438 23	
03 May 01	SEDOL 5671519	30 04						
Settled	HONGKONG AND SHANGHAI BK CORP NY / 121 91							
Total Netherlands - EUR			141,060 96	-151,498 11	12,775 79	-23,212 94	-10,437 15	

**Netherlands - USD**

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**Netherlands - USD**

24 May 01 24 May 01 Settled	ADR ASML HLDG ASML HLDG NV EURO 02(NY REG) CUSIP N07059111	-0 400 0 00	10 07	-8 01	2 06	0 00	2 06
05 Jun 01 08 Jun 01 Settled	ADR ASML HLDG ASML HLDG NV EURO 02(NY REG) CUSIP N07059111 FIRST BOSTON CORPORATION Other Charges 1 15	-1,400 000 24 5924	34,428 21	-26,214 50	8 213 71	0 00	8 213 71
21 Jun 01 26 Jun 01 Settled	ADR ASML HLDG ASML HLDG NV EURO 02(NY REG) CUSIP N07059111 FIRST BOSTON CORPORATION Other Charges 1 55	-2,329 000 19 8886	46 319 00	-41,331 42	4,987 58	0 00	4 987 58
06 Mar 01 09 Mar 01 Settled	ASM INTL N V COM STK CUSIP N07045102 ABN AMRO SECURITIES (USA) INC Other Charges 0 31	-600 000 15 2258	9,135 17	-7,241 28	1,893 89	0 00	1 893 89
23 Mar 01 28 Mar 01 Settled	ASM INTL N V COM STK CUSIP N07045102 OPPENHEIMER & CO INC Other Charges 1 82	-3,900 000 13 9282	54 318 16	-47,068 32	7,249 84	0 00	7 249 84
<b>Total Netherlands - USD</b>			<b>144,210 61</b>	<b>-121,863 53</b>	<b>22,347 08</b>	<b>0 00</b>	<b>22,347 08</b>

**Panama - USD**

23 Feb 01 28 Feb 01 Settled	MC DERMOTT INTL INC COM \$1 PAR CUSIP 580037109 BRIDGE TRADING COMPANY / 330 00 Other Charges 2 54	-5 500 000 13 8396	75,785 26	-46 454 65	29 330 61	0 00	29 330 61
12 Jun 01 15 Jun 01 Settled	MC DERMOTT INTL INC COM \$1 PAR CUSIP 580037109 SPEAR LEEDS AND KELLOGG / 6 00 Other Charges 0 05	-100 000 12 72	1 265 95	-844 63	421 32	0 00	421 32
09 Aug 01 14 Aug 01 Settled	MC DERMOTT INTL INC COM \$1 PAR CUSIP 580037109 BROADCORT CAPITAL CORP / 590 00 Other Charges 4 27	-11 800 000 10 85	127,435 73	-99 666 34	27,769 39	0 00	27 769 39
<b>Total Panama - USD</b>			<b>204,486 94</b>	<b>-146 965 62</b>	<b>57,521 32</b>	<b>0 00</b>	<b>57 521 32</b>

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**South Korea - KRW**

26 Jun 01	HYNIX SEMICONDUCTO KRW5000	-9,800 000	22 922 96	-208,749 98	-155 452 63	-30 374 39	-185 827 02
28 Jun 01	SEDOL 6450267	3,057 7092					
Settled	DRESDNER KLEINWORT BENSON NEW YORK / 92 06						
22 Aug 01	HYNIX SEMICONDUCTO KRW5000	-10,650 000	13 229 00	-23 004 00	-10 166 59	391 59	9 775 00
24 Aug 01	SEDOL 6450267	1,605 1174					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 46 60						
	Other Charges 39 95						
12 Mar 01	SAMSUNG CO KRW5000	-6,960 000	34 421 69	-93 939 03	-47 646 81	-11 870 53	-59 517 34
14 Mar 01	SEDOL 6771601	6,320 014					
Settled	CSFB NEW YORK DTC 355 / 138 65						
	Other Charges 103 99						
<b>Total South Korea - KRW</b>			<b>70,573 65</b>	<b>-325 693 01</b>	<b>-213 266 03</b>	<b>-41 853 33</b>	<b>-255,119 36</b>

**Spain - EUR**

12 Mar 01	BCO POPULAR ESP EUR0 5	-2,200 000	76 378 78	-27,277 63	62 397 67	-13 296 52	49 101 15
15 Mar 01	SEDOL 5857836	37 3499					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 191 42						
13 Mar 01	BCO POPULAR ESP EUR0 5	-2,276 000	77,895 65	-28 219 94	63 472 68	-13 796 97	49 675 71
16 Mar 01	SEDOL 5857836	36 9247					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 195 23						
<b>Total Spain - EUR</b>			<b>154,274 43</b>	<b>-55,497 57</b>	<b>125,870 35</b>	<b>-27,093 49</b>	<b>98,776 86</b>

**Sweden - SEK**

06 Aug 01	SAAB AB SER B SEK16	-1 574 000	15 175 06	-14 573 47	4 123 98	3 522 39	601 59
09 Aug 01	SEDOL 5469554	100 00					
Settled	CARNEGIE INC , NEW YORK / 38 03						
07 Aug 01	SAAB AB SER'B'SEK16	-900 000	8 615 89	-8 261 23	2 354 41	1 999 75	354 66
10 Aug 01	SEDOL 5469554	100 00					
Settled	ABN AMRO BANK N V NEW YORK / 21 59						
13 Aug 01	SAAB AB SER'B'SEK16	-600 000	5,747 70	5,433 13	1,522 57	-1 208 00	314 57
16 Aug 01	SEDOL 5469554	98 58					
Settled	ABN AMRO BANK N V NEW YORK / 14 41						

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**Sweden - SEK**

15 Aug 01	SAAB AB SER B SEK16	-200 000	1,912 23	-1 791 60	507 45	-386 82	120 63
20 Aug 01	SEDOL 5469554	98 50					
Settled	ABN AMRO BANK N V NEW YORK / 4 79						
30 Aug 01	SAAB AB SER B SEK16	-500 000	4 671 70	-4,442 39	1,191 04	-961 73	229 31
04 Sep 01	SEDOL 5469554	97 11					
Settled	ABN AMRO BANK N V NEW YORK / 11 71						
31 Aug 01	SAAB AB SER B SEK16	-1,000 000	9 373 38	-9,213 48	2,461 61	-2,301 71	159 90
05 Sep 01	SEDOL 5469554	98 00					
Settled	ABN AMRO BANK N V NEW YORK / 23 49						
13 Sep 01	SAAB AB SER B SEK16	-500 000	4,385 24	-4 469 39	994 66	-1 078 81	84 15
18 Sep 01	SEDOL 5469554	92 95					
Settled	ABN AMRO SECS USA INC DTC 792 / 10 99						
21 Sep 01	SAAB AB SER B SEK16	-600 000	5 075 63	-5 274 82	1 000 78	-1 199 97	-199 19
26 Sep 01	SEDOL 5469554	89 48					
Settled	CSFB EQUITIES LONDON / 12 72						
28 Sep 01	SAAB AB SER B SEK16	-600 000	5 119 69	-5 426 37	1 106 52	-1,413 20	-306 68
03 Oct 01	SEDOL 5469554	91 3974					
Settled	CSFB EQUITIES LONDON / 12 83						
02 Oct 01	SAAB AB SER B SEK16	-600 000	5,087 82	-5 273 93	1 056 15	-1 242 26	-186 11
05 Oct 01	SEDOL 5469554	90 3265					
Settled	CSFB EQUITIES LONDON / 12 75						
11 Oct 01	SAAB AB SER B SEK16	-600 000	5,094 82	-5 194 18	1 051 40	1 150 76	-99 36
16 Oct 01	SEDOL 5469554	90 00					
Settled	CSFB EQUITIES LONDON / 12 77						
17 Oct 01	SAAB AB SER B SEK16	-600 000	5 161 65	-5 036 43	1 137 26	1 012 04	125 22
22 Oct 01	SEDOL 5469554	90 0503					
Settled	CSFB EQUITIES LONDON / 12 94						
05 Nov 01	SAAB AB SER B SEK16	-200 000	1 643 21	-1,690 60	332 81	-380 20	-47 39
08 Nov 01	SEDOL 5469554	86 96					
Settled	CSFB EQUITIES LONDON / 4 12						

» Investment Transaction Detail

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

*Sales*

**Equities**

**Common stock**

**Sweden - SEK**

06 Nov 01	SAAB AB SER'B'SEK16	-100 000	818 88	-878 91	168 08	-228 11	-60 03	
09 Nov 01	SEDOL 5469554	86 94						
Settled	CSFB EQUITIES LONDON / 2 05							
06 Nov 01	SAAB AB SER B SEK16	-200 000	1,629 46	-1,757 83	327 88	-456 25	-128 37	
09 Nov 01	SEDOL 5469554	86 50						
Settled	ARNHOLD & S BLEICHROEDER NY / 4 08							
14 Nov 01	SAAB AB SER'B'SEK16	-3 750 000	29,885 95	-31,518 44	6 384 20	-8 016 69	-1 632 49	
19 Nov 01	SEDOL 5469554	84 79						
Settled	CSFB EQUITIES LONDON / 74 90							
19 Nov 01	SAAB AB SER'B SEK16	-750 000	6 140 62	-5 990 10	1 660 72	1 510 20	150 52	
22 Nov 01	SEDOL 5469554	86 95						
Settled	CSFB EQUITIES LONDON / 15 39							
21 Nov 01	SAAB AB SER B SEK16	-336 000	2 720 33	2 670 51	727 46	-677 64	49 82	
26 Nov 01	SEDOL 5469554	86 4281						
Settled	CSFB EQUITIES LONDON / 6 82							
<b>Total Sweden - SEK</b>			<b>118 259 26</b>	<b>-118,896 81</b>	<b>28,108 98</b>	<b>-28,746 53</b>	<b>-637 55</b>	

**Switzerland - CHF**

10 Jan 01	ZURICH FIN SVS GRP CHF10	-100 000	58 935 34	-36 326 59	24 206 19	-1 597 44	22 608 75	
15 Jan 01	SEDOL 5983816	958 08						
Settled	HSBC SECURITIES NEW YORK / 147 83							
	Other Charges 50 27							
<b>Total Switzerland - CHF</b>			<b>58,935 34</b>	<b>-36,326 59</b>	<b>24,206 19</b>	<b>-1 597 44</b>	<b>22,608 75</b>	

**Switzerland - USD**

08 Aug 01	ADR NOVARTIS AG SPONSORED ADR ISIN	-3 900 000	135 529 05	-151 779 00	-16 249 95	0 00	-16 249 95	
13 Aug 01	#US66987V1098	34 8022						
Settled	CUSIP 66987V109							
	WILLIAM O'NEIL / 195 00							
	Other Charges 4 53							
<b>Total Switzerland - USD</b>			<b>135,529 05</b>	<b>-151,779 00</b>	<b>-16,249 95</b>	<b>0 00</b>	<b>-16,249 95</b>	

**United Kingdom - GBP**

.. Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Tranlation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United Kingdom - GBP</b>							
03 Oct 01	BAE SYSTEMS ORD GBP0 025	-2,475 000	11,715 62	-14,268 14	-1 944 30	-608 22	-2 552 52
08 Oct 01	SEDOL 0263494	3 2332					
Settled	COLLINS STEWART / 17 60						
22 Feb 01	CORUS GROUP ORD GBP0 50	-31,300 000	34 325 65	-53 389 63	-14 523 46	-4,540 52	-19 063 98
27 Feb 01	SEDOL 0828053	0 78					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 51 56						
23 Feb 01	CORUS GROUP ORD GBP0 50	-31,324 000	33 033 32	-51 607 38	13,583 87	-4 990 19	-18,574 06
28 Feb 01	SEDOL 0828053	0 73					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 49 63						
	Other Charges 0 36						
10 Jul 01	INNOGY HOLDINGS ORD GBP0 10	-2,300 000	7,447 57	-6 649 52	1 776 12	978 07	798 05
13 Jul 01	SEDOL 0959403	2 3007					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 11 18						
11 Jul 01	INNOGY HOLDINGS ORD GBP0 10	-13,700 000	45 024 44	-39 418 81	11 302 30	5 696 67	5 605 63
16 Jul 01	SEDOL 0959403	2 3322					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 67 63						
	Other Charges 0 35						
12 Jul 01	INNOGY HOLDINGS ORD GBP0 10	-3 406 000	11,140 54	-9,633 20	2 884 61	-1 377 27	1,507 34
17 Jul 01	SEDOL 0959403	2 3161					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 16 73						
25 May 01	INTL POWER ORD GBP0 50	-19 406 000	82,385 73	105,099 65	-7 428 50	-15 285 42	-22,713 92
31 May 01	SEDOL 0632016	3 0151					
Settled	SALOMON BROS INTL LTD LONDON / 123 76						
	Other Charges 0 35						
18 Apr 01	NORTHERN FOODS ORD GBP0 25	-42,700 000	78,131 43	-87 349 51	244 29	-9 462 37	9 218 08
23 Apr 01	SEDOL 0646608	1 28					
Settled	DRESDNER KLEINWORT BENSON NEW YORK / 117 37						
09 Feb 01	POWERGEN ORD GBP0 50	-3,500 000	35 588 49	-29 057 11	5 826 43	704 95	6 531 38
14 Feb 01	SEDOL 0443746	7 0456					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 53 46						

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» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United Kingdom - GBP**

12 Feb 01	POWERGEN ORD GBP0 50	-700 000	7 048 76	-5 761 50	1,094 86	192 40	1 287 26
15 Feb 01	SEDOL 0443746	6 9699					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 10 59						
02 Apr 01	POWERGEN ORD GBP0 50	-2 242 000	22 428 39	18 696 21	3,787 93	-55 75	3 732 18
05 Apr 01	SEDOL 0443746	7 0473					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 33 69						
03 Apr 01	POWERGEN ORD GBP0 50	-3,458 000	34 449 29	-29 020 74	5 887 14	-458 59	5 428 55
06 Apr 01	SEDOL 0443746	7 022					
Settled	SALOMON SMITH BARNEY NY DTC 418 / 51 75 Other Charges 0 36						
12 Jan 01	SAFEWAY PLC ORD GBP0 25	-13 606 000	62 846 98	59,829 79	5 499 07	-2 481 88	3 017 19
19 Jan 01	SEDOL 0049241	3 0966					
Settled	KLEINWORT BENSON INC DTC 443 N YORK / 94 41						
15 Jan 01	SAFEWAY PLC ORD GBP0 25	-10,600 000	47 301 15	-46 234 03	3 856 03	2,788 91	1 067 12
22 Jan 01	SEDOL 0049241	3 0219					
Settled	KLEINWORT BENSON SECS LONDON / 71 06						
16 Jan 01	SAFEWAY PLC ORD GBP0 25	-23,368 000	106 407 80	-97,814 91	16 921 68	-8 328 79	8 592 89
23 Jan 01	SEDOL 0049241	3 0827					
Settled	KLEINWORT BENSON INC DTC 443 N YORK / 159 84						
02 Apr 01	SMITH WH ORD GBX55 555555	-1 000 000	7 442 37	-6 288 67	1 660 62	-506 92	1,153 70
05 Apr 01	SEDOL 0268530	5 2429					
Settled	ABN AMRO BANK N V NEW YORK / 11 17						
04 Apr 01	SMITH WH ORD GBX55 555555	-1 000 000	7 553 06	-6 288 67	1 748 52	-484 13	1 264 39
09 Apr 01	SEDOL 0268530	5 30					
Settled	ABN AMRO BANK N V NEW YORK / 11 35						
10 Apr 01	SMITH WH ORD GBX55 555555	-900 000	6 920 03	-5 659 80	1 613 40	353 17	1 260 23
17 Apr 01	SEDOL 0268530	5 3114					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 10 40						
08 May 01	SMITH WH ORD GBX55 555555	-100 000	691 98	-628 87	106 28	-43 17	63 11
11 May 01	SEDOL 0268530	4 8121					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 1 04						



.. Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United Kingdom - GBP</b>							
10 May 01	SMITH WH ORD GBX55 555555	-1,400 000	9 563 36	-8 808 98	1 471 52	-717 14	754 38
15 May 01	SEDOL 0268530	4 8113					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 14 38						
11 May 01	SMITH WH ORD GBX55 555555	-600 000	4 128 90	-3,789 18	670 73	-331 01	339 72
16 May 01	SEDOL 0268530	4 844					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 6 20						
14 May 01	SMITH WH ORD GBX55 555555	-900 000	6 176 21	-5 640 54	1 007 64	-471 97	535 67
17 May 01	SEDOL 0268530	4 84					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 9 27						
15 May 01	SMITH WH ORD GBX55 555555	-1,100 000	7,637 83	-6 750 29	1,355 86	-468 32	887 54
18 May 01	SEDOL 0268530	4 9023					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 11 48						
16 May 01	SMITH WH ORD GBX55 555555	-2 200 000	15 083 68	13 565 93	2 540 61	-1 022 86	1 517 75
21 May 01	SEDOL 0268530	4 8292					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 22 67						
	Other Charges 0 36						
17 May 01	SMITH WH ORD GBX55 555555	-3,700 000	25 889 74	-23,151 59	4 975 55	-2 237 40	2 738 15
22 May 01	SEDOL 0268530	4 9092					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 38.90						
	Other Charges 0 36						
18 May 01	SMITH WH ORD GBX55 555555	-600 000	4,240 12	-3,754 31	843 15	-357 34	485 81
23 May 01	SEDOL 0268530	4 95					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 6 38						
22 May 01	SMITH WH ORD GBX55 555555	-1,600 000	11 706 19	9 961 59	2,611 55	-866 95	1 744 60
25 May 01	SEDOL 0268530	5 1005					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 17 58						
24 May 01	SMITH WH ORD GBX55 555555	-600 000	4 438 41	-3 543 43	1,082 93	-187 95	894 98
30 May 01	SEDOL 0268530	5 20					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 6 67						
12 Jun 01	SMITH WH ORD GBX55 555555	-1,000 000	7 345 14	-5 843 41	2 041 45	-539 72	1 501 73
15 Jun 01	SEDOL 0268530	5 3589					
Settled	DRESDNER KLEINWORT BENSON NEW YORK / 11 04						

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» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United Kingdom - GBP</b>							
13 Jun 01	SMITH WH ORD GBX55 555555	-1,000 000	7 489 71	5,580 40	2 381 18	-471 87	1 909 31
18 Jun 01	SEDOL 0268530	5 44					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 11 25						
14 Jun 01	SMITH WH ORD GBX55 555555	-1 000 000	7,538 69	-5 434 34	2,509 21	-406 86	2 102 35
19 Jun 01	SEDOL 0268530	5 44					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 11 32						
27 Jun 01	SMITH WH ORD GBX55 555555	-39 000	300 48	-211 94	100 41	-11 87	88 54
02 Jul 01	SEDOL 0268530	5 45					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 0 45						
05 Jul 01	SMITH WH ORD GBX55 555555	500 000	3,791 03	-2 718 81	1 245 67	-173 45	1 072 22
10 Jul 01	SEDOL 0268530	5 40					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 5 70						
06 Jul 01	SMITH WH ORD GBX55 555555	-1,000 000	7 626 07	-5 450 55	2 577 72	-402 20	2 175 52
11 Jul 01	SEDOL 0268530	5 4577					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 11 46						
10 Jul 01	SMITH WH ORD GBX55 555555	-829 000	6 368 16	-4 518 51	2 152 75	-303 10	1 849 65
13 Jul 01	SEDOL 0268530	5 458					
Settled	CAZENOVE SECS NEW YORK DTC 5117 / 9 57						
18 Apr 01	UNILEVER PLC ORD GBP0 014	-8 000 000	44,171 93	-36 367 74	9 621 23	-1 817 04	7 804 19
23 Apr 01	SEDOL 0574873	5 15					
Settled	MERRILL LYNCH & CO INC - NEW YORK / 66 36						
03 Apr 01	WEIR GROUP ORD GBP0 125	-4,000 000	14,471 00	12 438 72	2 629 82	-597 54	2 032 28
06 Apr 01	SEDOL 0946580	2 55					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 21 74 Other Charges 0 01						
04 Apr 01	WEIR GROUP ORD GBP0 125	-4 000 000	13 973 03	-12 438 72	2 078 61	-544 30	1 534 31
09 Apr 01	SEDOL 0946580	2 45					
Settled	ITG INC NEW YORK / 13 99						
05 Apr 01	WEIR GROUP ORD GBP0 125	-2 000 000	7 012 57	-6 219 36	1 040 13	246 92	793 21
10 Apr 01	SEDOL 0946580	2 45					
Settled	UNION BANK OF SWIT NEW YK DTC 642 / 10 53 Other Charges 0 07						

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United Kingdom - GBP</b>							
06 Apr 01	WEIR GROUP ORD GBP0 125	-40,160 000	139,804 28	-124,884 80	20 249 55	5 330 09	14 919 46
11 Apr 01	SEDOL 0946580	2 44					
Settled	MERRILL LYNCH & CO INC - NEW YORK / 210 03						
<b>Total United Kingdom - GBP</b>			<b>990,637 11</b>	<b>-973,769 28</b>	<b>91,916 42</b>	<b>-75,048 59</b>	<b>16,867 83</b>
<b>United States - USD</b>							
02 Mar 01	###REORG INFORMIX CORP N/C TO ASCENTIAL	-20 200 000	126,659 87	-128,459 88	-1 800 01	0 00	-1 800 01
07 Mar 01	SOFTWARE 2028328 EFF 7/3/01	6 2705					
Settled	CUSIP 456779107 SCHWAB, CHARLES Other Charges 4 23						
24 Apr 01	#REORG 1ST UN NAME CHANGE TO WACHOVIA	-2 700 000	82 520 58	-87,195 15	-4 674 57	0 00	-4 674 57
27 Apr 01	CORP 2893758 EFF 7/27/01	30 6142					
Settled	CUSIP 337358105 BEAR STEARNS SECURITIES CORP / 135 00 Other Charges 2 76						
02 Feb 01	#REORG ANTEC CORP PLAN OF REORG TO	500 000	6 208 94	-7 312 50	-1,103 56	0 00	1 103 56
07 Feb 01	ARRISGROUP INC 2027665 EFF 8/6/01	12 4183					
Settled	CUSIP 03664P105 SMITH BARNEY INC Other Charges 0 21						
05 Feb 01	#REORG ANTEC CORP PLAN OF REORG TO	-1 600 000	18 676 01	-23 400 00	-4 723 99	0 00	-4 723 99
08 Feb 01	ARRISGROUP INC 2027665 EFF 8/6/01	11 6729					
Settled	CUSIP 03664P105 SMITH BARNEY INC Other Charges 0 63						
07 Feb 01	#REORG ANTEC CORP PLAN OF REORG TO	-2 700 000	29 270 53	-39 487 50	-10 216 97	0 00	-10 216 97
12 Feb 01	ARRISGROUP INC 2027665 EFF 8/6/01	10 8413					
Settled	CUSIP 03664P105 SMITH BARNEY INC Other Charges 0 98						
22 Aug 01	#REORG ARCHSTONE CMNTY TR SH BEN INT	-1 000 000	27,449 08	-25 640 00	1 809 08	0 00	1 809 08
27 Aug 01	STKMRG ARCHSTONE-SMTH TR 2023976 10/29/01	27 51					
Settled	CUSIP 039581103 KNIGHT SECURITIES L.P / 60 00 Other Charges 0 92						

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

03 Dec 01	#REORG AVIRON STK MERGER TO MEDIMMUNE INC	-900 000	37,185 77	-41 645 66	-4 459 89	0 00	4 459 89	
06 Dec 01	2584673 EFF 1/16/02	41 3189						
Settled	CUSIP 053762100 PUNK ZIEGEL & KNOELL Other Charges 1 24							
04 Dec 01	#REORG AVIRON STK MERGER TO MEDIMMUNE INC	-500 000	21 873 62	-21 883 78	-10 16	0 00	-10 16	
07 Dec 01	2584673 EFF 1/16/02	43 7487						
Settled	CUSIP 053762100 PUNK ZIEGEL & KNOELL Other Charges 0 73							
05 Dec 01	#REORG AVIRON STK MERGER TO MEDIMMUNE INC	-600 000	28,175 12	-24,424 50	3 750 62	0 00	3 750 62	
10 Dec 01	2584673 EFF 1/16/02	48 9601						
Settled	CUSIP 053762100 PUNK, ZIEGEL & KNOELL Other Charges 0 94							
19 Apr 01	#REORG CITADEL COMMUNICATIONS CASH	-5,900 000	142 825 38	125 777 49	17 047 89	0 00	17 047 89	
24 Apr 01	MERGER EFF 6/27/01	24 2085						
Settled	CUSIP 172853202 THOMAS WEISEL PARTNERS LLC Other Charges 4 77							
02 Jul 01	#REORG EARTHGRAINS COCASH MERGER 8-14-01	-3,900 000	154,957 42	-68 940 24	86 017 18	0 00	86 017 18	
06 Jul 01	CUSIP 270319106	39 794						
Settled	ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 234 00 Other Charges 5 18							
10 Aug 01	#REORG HELLER FINL CASH MERGER EFF 10/25/01	-1,500 000	79 572 34	57 513 60	22,058 74	0 00	22 058 74	
15 Aug 01	CUSIP 423328103	53 11						
Settled	KNIGHT SECURITIES L P / 90 00 Other Charges 2 66							
14 Aug 01	#REORG HELLER FINL CASH MERGER EFF 10/25/01	-1,000 000	53 118 22	36,658 88	16 459 34	0 00	16 459 34	
17 Aug 01	CUSIP 423328103	53 18						
Settled	KNIGHT SECURITIES L P / 60 00 Other Charges 1 78							

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
20 Sep 01	#REORG HELLER FINL CASH MERGER EFF 10/25/01	-2 000 000	101 126 62	70 895 60	30,231 02	0 00	30 231 02
25 Sep 01	CUSIP 423328103	50 625					
Settled	KNIGHT SECURITIES L P / 120 00						
	Other Charges 3 38						
26 Jul 01	#REORG INFOCURE CORP COM SEE SEC #2892111	-5 300 000	17,065 43	77,662 66	-60,597 23	0 00	-60 597 23
31 Jul 01	CUSIP 45665A108	3 22					
Settled	SANDERS MORRIS MUNDY						
	Other Charges 0 57						
10 Sep 01	#REORG LOUIS & DREYFUS NAT GAS CORP CSH &	-1,500 000	58,141 05	-57,615 00	526 05	0 00	526 05
13 Sep 01	STK MRGR DONINION RES 2280211 10/31/01	38 822					
Settled	CUSIP 546011107						
	KNIGHT SECURITIES L P / 90 00						
	Other Charges 1 95						
18 Sep 01	#REORG LOUIS & DREYFUS NAT GAS CORP CSH &	-3 500 000	136,114 30	-118 143 00	17 971 30	0 00	17 971 30
21 Sep 01	STK MRGR DONINION RES 2280211 10/31/01	38 9511					
Settled	CUSIP 546011107						
	KNIGHT SECURITIES L P / 210 00						
	Other Charges 4 55						
16 Feb 01	#REORG MARINE DRILLING CO STK MERGER TO	-900 000	27,375 82	-11 400 00	15 975 82	0 00	15 975 82
22 Feb 01	PRIDE INTL INC DEL #2746916 EFF 9/13/01	30 4688					
Settled	CUSIP 568240204						
	HOWARD, WEIL, DIV LEGG MASON / 45 00						
	Other Charges 0 92						
16 Jan 01	#REORG MEAD CORP CASH & STK MERGER TO	-200 000	5,841 80	-6 025 06	-183 26	0 00	-183 26
19 Jan 01	MEADWESTVACO CORP 2546665 EFF 1/29/02	29 25					
Settled	CUSIP 582834107						
	INSTINET / 8 00						
	Other Charges 0 20						
18 Jan 01	#REORG MEAD CORP CASH & STK MERGER TO	-1 600 000	46 302 45	-48 200 48	-1 898 03	0 00	-1 898 03
23 Jan 01	MEADWESTVACO CORP 2546665 EFF 1/29/02	29 00					
Settled	CUSIP 582834107						
	STANDARD AND POORS SECURITIES / 96 00						
	Other Charges 1 55						

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

26 Jan 01	#REORG MEAD CORP CASH & STK MERGER TO	-2 000 000	56 463 71	-60 250 60	-3 786 89	0 00	-3 786 89	
31 Jan 01	MEADWESTVACO CORP 2546665 EFF 1/29/02	28 2928						
Settled	CUSIP 582834107 DEUTSCHE BANC ALEX BROWN INC / 120 00 Other Charges 1 89							
07 Jun 01	#REORG MITCHELL ENRGY & DEV CRP CL A CSHSTK	-900 000	48 212 11	-53 380 26	-5 168 15	0 00	5 168 15	
12 Jun 01	MRGR DEVN ENRGY CRP 2276844 1/24/02	53 6308						
Settled	CUSIP 606592202 BRIDGE TRADING COMPANY / 54 00 Other Charges 1 61							
28 Jun 01	#REORG MITCHELL ENRGY & DEV CRP CL A CSHSTK	-400 000	18 740 01	-23 724 56	-4 984 55	0 00	-4 984 55	
03 Jul 01	MRGR DEVN ENRGY CRP 2276844 1/24/02	46 9116						
Settled	CUSIP 606592202 ALLEN & COMPANY, INC / 24 00 Other Charges 0 63							
29 Jun 01	#REORG MITCHELL ENRGY & DEV CRP CL A CSHSTK	-700 000	32 961 19	-41 517 98	-8 556 79	0 00	8 556 79	
05 Jul 01	MRGR DEVN ENRGY CRP 2276844 1/24/02	47 149						
Settled	CUSIP 606592202 ALLEN & COMPANY, INC / 42 00 Other Charges 1 11							
20 Aug 01	#REORG MITCHELL ENRGY & DEV CRP CL A CSHSTK	-1,200 000	71,397 61	-67 884 00	3,513 61	0 00	3 513 61	
23 Aug 01	MRGR DEVN ENRGY CRP 2276844 1/24/02	59 56						
Settled	CUSIP 606592202 KNIGHT SECURITIES L P / 72 00 Other Charges 2 39							
29 Mar 01	#REORG PRIDE INTL INC PLAN TO REORG TO PRIDE	-800 000	18 052 51	-21,187 46	-3,134 95	0 00	-3,134 95	
03 Apr 01	INTL INC DEL #2746916 EFF 9/13/01	22 6264						
Settled	CUSIP 741932107 ESI SECURITIES CO / 48 00 Other Charges 0 61							
30 May 01	#REORG PRIDE INTL INC PLAN TO REORG TO PRIDE	-3 400 000	86 727 02	-89 694 55	-2 967 53	0 00	-2 967 53	
04 Jun 01	INTL INC DEL #2746916 EFF 9/13/01	25 5688						
Settled	CUSIP 741932107 UBS WARBURG DILLON READ LLC / 204 00 Other Charges 2 90							

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

30 May 01 04 Jun 01 Settled	#REORG PRIDE INTL INC PLAN TO REORG TO PRIDE INTL INC DEL #2746916 EFF 9/13/01 CUSIP 741932107 INSTINET / 12 00 Other Charges 0 28	-300 000 27 10	8,117 72	-8 033 28	84 44	0 00	84 44
31 May 01 05 Jun 01 Settled	#REORG PRIDE INTL INC PLAN TO REORG TO PRIDE INTL INC DEL #2746916 EFF 9/13/01 CUSIP 741932107 UBS WARBURG DILLON READ LLC / 78 00 Other Charges 1 10	-1,300 000 25 3595	32,888 25	-33,779 07	-890 82	0 00	-890 82
05 Jun 01 08 Jun 01 Settled	#REORG PRIDE INTL INC PLAN TO REORG TO PRIDE INTL INC DEL #2746916 EFF 9/13/01 CUSIP 741932107 NDB CAPITAL MARKETS / 130 00 Other Charges 2 38	-2,600 000 27 3755	71,043 92	-46 602 49	24,441 43	0 00	24,441 43
05 Jun 01 08 Jun 01 Settled	#REORG PRIDE INTL INC PLAN TO REORG TO PRIDE INTL INC DEL #2746916 EFF 9/13/01 CUSIP 741932107 BRIDGE TRADING COMPANY / 72 00 Other Charges 1 09	-1 200 000 27 1541	32 511 83	-31 180 68	1 331 15	0 00	1 331 15
28 Mar 01 02 Apr 01 Settled	#REORG RICHMOND CNTY FINL CORP STK MRGR NY CMNTY BANCORP INC 2600009 8/1/01 CUSIP 764556106 FRIEDMAN BILLING AND RAMSEY Other Charges 0 86	-900 000 28 4688	25 621 06	-14 684 04	10,937 02	0 00	10 937 02
03 May 01 08 May 01 Settled	#REORG RICHMOND CNTY FINL CORP STK MRGR NY CMNTY BANCORP INC 2600009 8/1/01 CUSIP 764556106 SHERWOOD SECURITIES BROADCORT CAP Other Charges 1 13	-1 000 000 33 66	33 658 87	-16 315 60	17 343 27	0 00	17,343 27
09 Jan 01 12 Jan 01 Settled	#REORG SAGA SYSTEMS INC CASH MERGER @11 5 EFF 2/1/01 CUSIP 786610105 FACTSET DATA SYSTEMS / 250 00 Other Charges 1 90	-5 000 000 11 3753	56 624 60	-84 078 54	-27 453 94	0 00	-27 453 94

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

17 Jan 01 22 Jan 01 Settled	#REORG SILICON VY GROUP STK MERGER TO ASM LITHOGRAPHY 2000169 EFF 5/21/01 CUSIP 827066101 SMITH BARNEY INC Other Charges 0 94	-800 000 35 2277	28 181 22	-20 590 40	7,590 82	0 00	7 590 82
06 Aug 01 09 Aug 01 Settled	#REORG SUIZA FOODS CORP N/C TO DEAN FOODS CO #2251894 12-24-01 CUSIP 865077101 BROADCORT CAPITAL CORP / 105 00 Other Charges 3 77	-2 100 000 53 8119	112,896 22	-117,297 60	-4 401 38	0 00	-4 401 38
09 Aug 01 14 Aug 01 Settled	#REORG UNVIEW TECH CORP REV SPLT TO UNVIEW TECH CORP #2884478 EFF 9/10/01 CUSIP 915282206 ROBERTSON STEPHENS & CO L R / 294 00 Other Charges 0 11	-9 800 000 0 31	2,743 89	-45,829 81	-43 085 92	0 00	-43,085 92
03 Aug 01 08 Aug 01 Settled	#REORG VENATOR GROUP INC N/C TO FOOT LOCKER INC 2325930 EFF 11/1/01 CUSIP 922944103 BROADCORT CAPITAL CORP / 365 00 Other Charges 4 15	-7 300 000 17 0241	123 906 78	-114 281 17	9 625 61	0 00	9 625 61
01 May 01 01 May 01 Settled	#REORG VOICESTRM WIRLSS CRP CSH STK MRGRDEUTSCHE TELEKOM GDR 2276808 5/31/01 CUSIP 928615103	-0 390 0 00	40 95	-40 95	0 00	0 00	0 00
14 May 01 17 May 01 Settled	#REORG VOICESTRM WIRLSS CRP CSH STK MRGRDEUTSCHE TELEKOM GDR 2276808 5/31/01 CUSIP 928615103 B TRADE SERVICES / 14 69 Other Charges 3 11	-979 000 95 0093	92 996 30	-102 795 00	9 798 70	0 00	-9 798 70
19 Apr 01 24 Apr 01 Settled	#REORG/INTERNET PICTURES CORP RS TO INTERNET PICTURES CORP 2423833 8/23/01 CUSIP 46059S101 KNIGHT SECURITIES L P Other Charges 0 07	-5,800 000 0 3251	1 885 51	-121 730 98	-119,845 47	0 00	119 845 47



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

**Sales**

**Equities**

**Common stock**

**United States - USD**

09 Aug 01 14 Aug 01 Settled	1ST AMERN CORP CAL COM COM CUSIP 318522307 BROADCORT CAPITAL CORP / 310 00 Other Charges 3 62	-8,200 000 17 4703	108 002 24	-137 035 50	-29 033 26	0 00	29 033 26
14 Aug 01 17 Aug 01 Settled	1ST NIAGARA FINL GROUP INC COM CUSIP 33582U100 MCDONALD AND COMPANY Other Charges 0 12	-200 000 16 82	3,363 88	-3 175 00	188 88	0 00	188 88
19 Oct 01 24 Oct 01 Settled	1ST NIAGARA FINL GROUP INC COM CUSIP 33582U100 RYAN BECK & CO Other Charges 0 83	-1 500 000 16 44	24 659 17	-23 812 50	846 67	0 00	846 67
03 Dec 01 06 Dec 01 Settled	1ST NIAGARA FINL GROUP INC COM CUSIP 33582U100 B TRADE SERVICES / 32 50 Other Charges 0 72	-1,300 000 16 5993	21 545 87	-19 094 40	2 451 47	0 00	2,451 47
11 Dec 01 14 Dec 01 Settled	1ST SECURIFYED FINL INC COM CUSIP 336392105 TUCKER ANTHONY Other Charges 1 69	-2 600 000 19 40	50 438 31	-39 461 50	10 976 81	0 00	10,976 81
20 Dec 01 26 Dec 01 Settled	1ST SECURIFYED FINL INC COM CUSIP 336392105 TUCKER ANTHONY Other Charges 1 04	-1,600 000 19 50	31 198 96	24 284 00	6 914 96	0 00	6 914 96
22 Mar 01 27 Mar 01 Settled	1ST SENTINEL BANCORP INC COM CUSIP 33640T103 SANDLER O'NEILL & PARTNER Other Charges 0 55	-1,500 000 11 00	16,499 45	-15 685 81	813 64	0 00	813 64
03 May 01 08 May 01 Settled	1ST SENTINEL BANCORP INC COM CUSIP 33640T103 SHERWOOD SECURITIES BROADCORT CAP Other Charges 0 55	-1,500 000 10 98	16,469 45	-15 068 75	1 400 70	0 00	1 400 70

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
01 Nov 01	ABBOTT LAB COM	-100 000	5 388 82	-5 160 00	228 82	0 00	228 82
06 Nov 01	CUSIP 002824100	53 92					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 18						
19 Nov 01	ABBOTT LAB COM	-500 000	25 829 13	-25 830 00	0 87	0 00	0 87
23 Nov 01	CUSIP 002824100	51 71					
Settled	ROCHDALE SECURITIES CORPORATION / 25 00						
	Other Charges 0 87						
01 Nov 01	ACT MFG INC COM	-3,200 000	8 224 68	-105 971 78	-97,747 10	0 00	-97,747 10
06 Nov 01	CUSIP 000973107	2 5703					
Settled	NDB CAPITAL MARKETS						
	Other Charges 0 28						
14 May 01	ADVANCED DIGITAL INFORMATION CORP COM	-1,000 000	22,899 23	-17 125 00	5 774 23	0 00	5 774 23
17 May 01	CUSIP 007525108	22 90					
Settled	KNIGHT SECURITIES L P						
	Other Charges 0 77						
26 Nov 01	ADVANCED DIGITAL INFORMATION CORP COM	-1,000 000	15 149 49	-17 125 00	-1 975 51	0 00	-1 975 51
29 Nov 01	CUSIP 007525108	15 15					
Settled	KNIGHT SECURITIES L P						
	Other Charges 0 51						
07 Dec 01	ADVANCED DIGITAL INFORMATION CORP COM	-1 000 000	16,549 44	-17 125 00	-575 56	0 00	-575 56
12 Dec 01	CUSIP 007525108	16 55					
Settled	KNIGHT SECURITIES L P						
	Other Charges 0 56						
31 Jan 01	ADVANCED FIBRE COMMUNICATIONS INC COM	-3,800 000	93 231 03	-143 687 50	-50 456 47	0 00	50 456 47
05 Feb 01	CUSIP 00754A105	24 5353					
Settled	CHASE H&Q						
	Other Charges 3 11						
20 Jun 01	ADVANCED MICRO DEVICES INC COM	-1 500 000	36 433 78	-49 689 67	-13 255 89	0 00	-13 255 89
25 Jun 01	CUSIP 007903107	24 35					
Settled	ROCHDALE SECURITIES CORPORATION / 90 00						
	Other Charges 1 22						
05 Sep 01	ADVANCED MICRO DEVICES INC COM	-3,900 000	48 281 94	117,061 89	-68 779 95	0 00	-68 779 95
10 Sep 01	CUSIP 007903107	12 4404					
Settled	ROCHDALE SECURITIES CORPORATION / 234 00						
	Other Charges 1 62						

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

06 Jun 01	ADVANCED RADIO TELECOM CORP COM	-3,400 000	13 59	-44 085 42	-44,071 83	0 00	-44,071 83
11 Jun 01	CUSIP 00754U101	0 004					
Settled	HERZOG, HEINE GEOWLD INC						
	Other Charges 0 01						
09 Jan 01	AES CORP COM	-81 000	4 320 73	-3 317 05	1 003 68	0 00	1 003 68
12 Jan 01	SEDOL 2002479	53 3941					
Settled	SBC WARBURG DILLON REED & COR NY / 4 05						
	Other Charges 0 14						
15 Feb 01	AES CORP COM	-800 000	44,176 36	-30 603 48	13 572 88	0 00	13 572 88
21 Feb 01	CUSIP 00130H105	55 2823					
Settled	BROADCORT CAPITAL CORP / 48 00						
	Other Charges 1 48						
14 Mar 01	AES CORP COM	-200 000	9,647 67	-7,650 87	1,996 80	0 00	1 996 80
19 Mar 01	CUSIP 00130H105	48 30					
Settled	ROCHDALE SECURITIES CORPORATION / 12 00						
	Other Charges 0 33						
04 Apr 01	AES CORP COM	-400 000	18 126 63	-14 375 43	3 751 20	0 00	3 751 20
09 Apr 01	CUSIP 00130H105	45 3681					
Settled	MONTGOMERY SECURITIES / 20 00						
	Other Charges 0 61						
24 Apr 01	AES CORP COM	-300 000	14,126 52	10 086 84	4 039 68	0 00	4 039 68
27 Apr 01	CUSIP 00130H105	47 15					
Settled	ROCHDALE SECURITIES CORPORATION / 18 00						
	Other Charges 0 48						
24 Apr 01	AES CORP COM	-2,592 000	123,844 47	-57 968 46	65 876 01	0 00	65 876 01
10 May 01	CUSIP 00130H105 / 129 60	47 8311					
Settled							
07 Jun 01	AES CORP COM	-200 000	8,122 40	-9 684 00	-1,561 60	0 00	-1 561 60
12 Jun 01	CUSIP 00130H105	40 6734					
Settled	ROCHDALE SECURITIES CORPORATION / 12 00						
	Other Charges 0 28						
30 Aug 01	AES CORP COM	-400 000	13,063 60	-19 368 00	-6 304 40	0 00	-6 304 40
05 Sep 01	CUSIP 00130H105	32 7101					
Settled	MORGAN STANLEY & CO INC / 20 00						
	Other Charges 0 44						

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

31 Aug 01 06 Sep 01 Settled	AES CORP COM CUSIP 00130H105 MORGAN STANLEY & CO INC / 50 00 Other Charges 1 11	-1 000 000 33 093	33 041 89	-36,198 96	-3 157 07	0 00	-3 157 07	
04 Sep 01 07 Sep 01 Settled	AES CORP COM CUSIP 00130H105 MERRILL LYNCH PIERCE FENNER & SMITH / 20 00 Other Charges 0 44	-400 000 32 7611	13 084 00	-13,449 12	-365 12	0 00	-365 12	
05 Sep 01 10 Sep 01 Settled	AES CORP COM CUSIP 00130H105 MERRILL LYNCH PIERCE FENNER & SMITH / 25 00 Other Charges 0 52	-500 000 30 9515	15 450 23	-16 811 40	-1 361 17	0 00	-1 361 17	
10 Sep 01 13 Sep 01 Settled	AES CORP COM CUSIP 00130H105 ROCHDALE SECURITIES CORPORATION / 90 00 Other Charges 1 38	-1,500 000 27 50	41,158 62	-46 566 75	-5 408 13	0 00	5 408 13	
26 Sep 01 01 Oct 01 Settled	AES CORP COM CUSIP 00130H105 ROCHDALE SECURITIES CORPORATION / 288 00 Other Charges 2 14	-4,800 000 13 3199	63 645 38	-141 057 40	-77 412 02	0 00	77 412 02	
01 Nov 01 06 Nov 01 Settled	AFLAC INC COM CUSIP 001055102 JEFFERIES & COMPANY / 3 00 Other Charges 0 09	-100 000 25 19	2 515 91	2 763 00	247 09	0 00	247 09	
01 Nov 01 06 Nov 01 Settled	ALCOA INC COM STK CUSIP 013817101 JEFFERIES & COMPANY / 6 00 Other Charges 0 22	-200 000 32 73	6,539 78	7 184 00	-644 22	0 00	-644 22	
22 Aug 01 24 Aug 01 Settled	ALEXION PHARMACEUTICALS INC COM CUSIP 015351109 NDB CAPITAL MARKETS Other Charges 3 05	-5 500 000 16 63	91 461 95	-77 000 00	14 461 95	0 00	14 461 95	

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
19 Nov 01	ALLERGAN INC COM	-400 000	29,327 02	-34 432 00	-5,104 98	0 00	-5,104 98
23 Nov 01	CUSIP 018490102	73 37					
Settled	ROCHDALE SECURITIES CORPORATION / 20 00						
	Other Charges 0 98						
19 Apr 01	ALPHA INDS INC COM	-500 000	12,939 56	-7 786 45	5 153 11	0 00	5 153 11
24 Apr 01	CUSIP 020753109	25 88					
Settled	TROSTER SINGER CORP						
	Other Charges 0 44						
14 May 01	ALPHA INDS INC COM	-2,500 000	67,272 75	-38 932 25	28 340 50	0 00	28 340 50
17 May 01	CUSIP 020753109	26 91					
Settled	KNIGHT SECURITIES L P						
	Other Charges 2 25						
01 Nov 01	ALTERA CORP COM	-300 000	6 416 78	-8 961 00	-2 544 22	0 00	-2 544 22
06 Nov 01	CUSIP 021441100	21 42					
Settled	JEFFERIES & COMPANY / 9 00						
	Other Charges 0 22						
30 Aug 01	AMER EXPRESS CO COM	-3,100 000	110,994 27	-157,038 25	-46 043 98	0 00	-46 043 98
05 Sep 01	CUSIP 025816109	35 8558					
Settled	DONALDSON AND COMPANY INC / 155 00						
	Other Charges 3 71						
01 Nov 01	AMER EXPRESS CO COM	-100 000	2,970 90	3 984 00	-1 013 10	0 00	-1 013 10
06 Nov 01	CUSIP 025816109	29 74					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 10						
01 Nov 01	AMER HOME PROD CORP COM	-100 000	5,651 81	-5 629 00	22 81	0 00	22 81
06 Nov 01	CUSIP 026609107	56 55					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 19						
23 May 01	AMER INTL GROUP INC COM	-500 000	41,218 62	-33,197 57	8 021 05	0 00	8,021 05
29 May 01	CUSIP 026874107	82 50					
Settled	ROCHDALE SECURITIES CORPORATION / 30 00						
	Other Charges 1 38						
22 Aug 01	AMER INTL GROUP INC COM	-300 000	23,501 21	-25 284 00	-1,782 79	0 00	-1 782 79
27 Aug 01	CUSIP 026874107	78 40					
Settled	ROCHDALE SECURITIES CORPORATION / 18 00						
	Other Charges 0 79						

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

*Sales*

**Equities**

**Common stock**

**United States - USD**

05 Sep 01 10 Sep 01 Settled	AMER INTL GROUP INC COM CUSIP 026874107 BROADCORT CAPITAL CORP / 54 00 Other Charges 2 27	-900 000 75 40	67 803 73	-28 422 43	39 381 30	0 00	39 381 30
19 Sep 01 19 Sep 01 Settled	AMER INTL GROUP INC COM CUSIP 026874107	-0 100 0 00	7 72	8 14	0 42	0 00	0 42
01 Nov 01 06 Nov 01 Settled	AMER INTL GROUP INC COM CUSIP 026874107 JEFFERIES & COMPANY / 9 00 Other Charges 0 81	-300 000 80 35	24 095 19	-24 429 00	-333 81	0 00	333 81
28 Dec 01 03 Jan 02 Pending	AMER INTL GROUP INC COM CUSIP 026874107 DONALDSON LUFKIN & JENRETTE SECURITIES CORP / 70 00 Other Charges 3 75	-1,400 000 80 2852	112,325 53	-107 520 00	4,805 53	0 00	4 805 53
01 Nov 01 06 Nov 01 Settled	AMERADA HESS CORP COM CUSIP 023551104 JEFFERIES & COMPANY / 3 00 Other Charges 0 20	-100 000 59 66	5 962 80	-7 569 00	-1 606 20	0 00	-1 606 20
17 Jan 01 22 Jan 01 Settled	AMERICREDIT CORP COM CUSIP 03060R101 SPEAR LEEDS AND KELLOGG / 108 00 Other Charges 1 99	-1,800 000 33 0201	59,326 19	16 376 86	42 949 33	0 00	42 949 33
18 Jan 01 23 Jan 01 Settled	AMERICREDIT CORP COM CUSIP 03060R101 BRIDGE TRADING COMPANY / 96 00 Other Charges 1 71	-1 600 000 31 9165	50 968 69	14 536 00	36 432 69	0 00	36 432 69
18 Jan 01 23 Jan 01 Settled	AMERICREDIT CORP COM CUSIP 03060R101 JEFFERIES & COMPANY / 4 00 Other Charges 0 11	-100 000 32 1238	3,208 27	-908 50	2 299 77	0 00	2 299 77

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

02 May 01	AMERICREDIT CORP COM	-800 000	36 435 66	-7,268 00	29,167 66	0 00	29,167 66
07 May 01	CUSIP 03060R101	45 6061					
Settled	FRIEDMAN BILLING AND RAMSEY / 48 00						
	Other Charges 1 22						
05 Jun 01	AMERICREDIT CORP COM	-400 000	20 957 38	-3 634 00	17 323 38	0 00	17 323 38
08 Jun 01	CUSIP 03060R101	52 4552					
Settled	HOAK SECURITIES / 24 00						
	Other Charges 0 70						
17 Jul 01	AMERICREDIT CORP COM	-800 000	48,110 39	-6 981 50	41,128 89	0 00	41 128 89
20 Jul 01	CUSIP 03060R101	60 20					
Settled	ALLEN & COMPANY, INC / 48 00						
	Other Charges 1 61						
20 Jul 01	AMERICREDIT CORP COM	-800 000	46 812 11	-6,886 00	39 926 11	0 00	39 926 11
25 Jul 01	CUSIP 03060R101	58 5771					
Settled	ALLEN & COMPANY, INC / 48 00						
	Other Charges 1 57						
07 Aug 01	AMERICREDIT CORP COM	-2 800 000	171,550 27	-24 101 00	147,449 27	0 00	147 449 27
09 Aug 01	CUSIP 03060R101	61 32					
Settled	BROADCORT CAPITAL CORP / 140 00						
	Other Charges 5 73						
12 Nov 01	AMERN CAP STRATEGIES LTD COM	-4,600 000	126 081 79	-78 200 00	47 881 79	0 00	47 881 79
15 Nov 01	CUSIP 024937104	27 41					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 4 21						
11 Jul 01	AMKOR TECH INC COM	-900 000	15,879 97	-20 055 83	-4,175 86	0 00	4 175 86
16 Jul 01	CUSIP 031652100	17 645					
Settled	DEUTSCHE BANC ALEX, BROWN INC						
	Other Charges 0 53						
10 Aug 01	AMKOR TECH INC COM	-8,800 000	119 336 02	-144 743 02	-25 407 00	0 00	-25 407 00
15 Aug 01	CUSIP 031652100	17 55					
Settled	ROBERTSON STEPHENS & CO L R						
	Other Charges 3 98						
30 Jan 01	ANALOG DEVICES INC COM	-1,700 000	99,361 68	-103 370 75	-4 009 07	0 00	-4 009 07
02 Feb 01	CUSIP 032654105	58 50					
Settled	SMITH BARNEY INC / 85 00						
	Other Charges 3 32						

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

14 Jun 01	ANALOG DEVICES INC COM	-800 000	31,950 93	-74 482 40	-42,531 47	0 00	-42 531 47	
19 Jun 01	CUSIP 032654105	40 00						
Settled	ROCHDALE SECURITIES CORPORATION / 48 00							
	Other Charges 1 07							
01 Nov 01	ANALOG DEVICES INC COM	-100 000	3 996 86	-4 610 00	-613 14	0 00	-613 14	
06 Nov 01	CUSIP 032654105	40 00						
Settled	JEFFERIES & COMPANY / 3 00							
	Other Charges 0 14							
10 May 01	ANN TAYLOR STORES CORP COM	-2 300 000	79 278 35	-62 215 00	17,063 35	0 00	17 063 35	
15 May 01	CUSIP 036115103	34 53						
Settled	KNIGHT SECURITIES L P / 138 00							
	Other Charges 2 65							
13 Jul 01	ANN TAYLOR STORES CORP COM	-400 000	13 280 15	-6 948 68	6,331 47	0 00	6 331 47	
18 Jul 01	CUSIP 036115103	33 2615						
Settled	WACHOVIA SECURITIES / 24 00							
	Other Charges 0 45							
09 Aug 01	ANN TAYLOR STORES CORP COM	-5 900 000	184 459 70	-119 709 82	64 749 88	0 00	64 749 88	
14 Aug 01	CUSIP 036115103	31 3154						
Settled	BROADCORT CAPITAL CORP / 295 00							
	Other Charges 6 16							
01 Nov 01	AOL TIME WARNER INC COM	-500 000	16 304 45	-22 445 00	-6 140 55	0 00	6 140 55	
06 Nov 01	CUSIP 00184A105	32 64						
Settled	JEFFERIES & COMPANY / 15 00							
	Other Charges 0 55							
16 Mar 01	APPLERA CORP - APPLIED BIOSYSTEMS GROUP	-1 000 000	41,398 11	-85 395 50	-43 997 39	0 00	-43 997 39	
21 Mar 01	CUSIP 038020103	41 4595						
Settled	ROCHDALE SECURITIES CORPORATION / 60 00							
	Other Charges 1 39							
01 Mar 01	APPLIED MATERIALS INC COM	-1 000 000	39 916 66	-90,752 97	-50 836 31	0 00	-50 836 31	
06 Mar 01	CUSIP 038222105	39 918						
Settled	MORGAN STANLEY & CO INC							
	Other Charges 1 34							



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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
01 Mar 01	APPLIED MATERIALS INC COM	-800 000	32 284 28	-72 681 00	-40 396 72	0 00	-40 396 72
06 Mar 01	CUSIP 038222105	40 3567					
Settled	ABN AMRO SECURITIES (USA) INC						
	Other Charges 1 08						
14 Aug 01	AR BEST CORP DEL COM	-4,100 000	102,455 58	110,951 00	-8 495 42	0 00	-8 495 42
17 Aug 01	CUSIP 040790107	24 99					
Settled	NDB CAPITAL MARKETS						
	Other Charges 3 42						
30 Nov 01	ARCHSTONE-SMITH TR COM	-1,500 000	39 073 69	-38 460 00	613 69	0 00	613 69
05 Dec 01	CUSIP 039583109	26 11					
Settled	KNIGHT SECURITIES L P / 90 00						
	Other Charges 1 31						
30 Mar 01	ASPECT COMMUNICATIONS INC COM	-1 800 000	7,667 02	23 618 66	-15 951 64	0 00	-15 951 64
04 Apr 01	CUSIP 04523Q102	4 2596					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 26						
07 Dec 01	ASPECT COMMUNICATIONS INC COM	-9 000 000	30,058 99	-89,284 50	-59 225 51	0 00	-59 225 51
12 Dec 01	CUSIP 04523Q102	3 34					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 01						
14 Aug 01	ASSOCTD BANC CORP COM	-1,700 000	61 554 94	-60 987 50	567 44	0 00	567 44
17 Aug 01	CUSIP 045487105	38 21					
Settled	KNIGHT SECURITIES L P						
	Other Charges 2 06						
23 Aug 01	ASTEC INDS INC COM	-1,400 000	25 397 53	25 129 65	267 88	0 00	267 88
28 Aug 01	CUSIP 046224101	18 1417					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 85						
03 May 01	ASTORIA FINL CORP COM	-1,000 000	57,298 09	24 875 00	32 423 09	0 00	32 423 09
08 May 01	CUSIP 046265104	57 30					
Settled	SHERWOOD SECURITIES BROADCORT CAP						
	Other Charges 1 91						
30 Aug 01	ASTORIA FINL CORP COM	-100 000	5,896 80	-2 350 00	3 546 80	0 00	3 546 80
05 Sep 01	CUSIP 046265104	58 97					
Settled	TUCKER ANTHONY						
	Other Charges 0 20						

» Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
09 Feb 01	ATLAS AIR WORLDWIDE HLDGS INC	-1,100 000	33 053 67	33,244 09	-190 42	0 00	-190 42
14 Feb 01	CUSIP 049164106	30 1098					
Settled	EQUITABLE SECURITIES CORPORATION / 68 00						
	Other Charges 1 11						
09 Aug 01	ATLAS AIR WORLDWIDE HLDGS INC	-5,050 000	66 779 47	-141,934 17	-75 154 70	0 00	-75 154 70
14 Aug 01	CUSIP 049164106	13 2741					
Settled	BROADCORT CAPITAL CORP / 252 50						
	Other Charges 2 24						
12 Apr 01	ATLC COAST AIRLINES HLDG COM	-1 100 000	28 404 61	-17 528 54	8 876 07	0 00	8 876 07
18 Apr 01	CUSIP 048396105	24 055					
Settled	INSTINET / 55 00						
	Other Charges 0 89						
18 Apr 01	ATLC COAST AIRLINES HLDG COM	-400 000	9 859 35	-4 791 50	5 067 85	0 00	5 067 85
23 Apr 01	CUSIP 048396105	24 6492					
Settled	DEUTSCHE BANC ALEX BROWN INC						
	Other Charges 0 33						
19 Apr 01	ATLC COAST AIRLINES HLDG COM	-500 000	12 152 89	-5 989 37	6 163 52	0 00	6 163 52
24 Apr 01	CUSIP 048396105	24 3066					
Settled	DEUTSCHE BANC ALEX BROWN INC						
	Other Charges 0 41						
15 Aug 01	ATLC COAST AIRLINES HLDG COM	-4,300 000	107 448 25	51,508 63	55 939 62	0 00	55 939 62
20 Aug 01	CUSIP 048396105	25 0188					
Settled	B TRADE SERVICES / 129 00						
	Other Charges 3 59						
10 Aug 01	ATMEL CORP COM	-7,300 000	69 991 51	-108 113 00	-38 121 49	0 00	38 121 49
15 Aug 01	CUSIP 049513104	9 6182					
Settled	B TRADE SERVICES / 219 00						
	Other Charges 2 35						
11 Jul 01	AUTODESK INC COM	-1,000 000	35 228 82	35,875 00	-646 18	0 00	-646 18
16 Jul 01	CUSIP 052769106	35 23					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 18						

.. Investment Transaction Detail

Trade date	Security Description				Realized gain/loss			
Settle date	Asset ID	Shares/PAR	Transaction	Cost	Market	Translation	Total	
Trade Status	Broker/ Commission	Price	amount					
<b>Sales</b>								
<b>Equities</b>								
<b>Common stock</b>								
<b>United States - USD</b>								
03 Oct 01	AVALONBAY CMNTYS REIT	-500 000	22,719 24	-23 340 00	-620 76	0 00	-620 76	
09 Oct 01	CUSIP 053484101	45 50						
Settled	CLEARY GULL AND REILAND / 30 00							
	Other Charges 0 76							
14 Aug 01	AVIGEN INC COM	-6 800 000	88 777 16	-153 270 53	-64,493 37	0 00	-64,493 37	
17 Aug 01	CUSIP 053690103	13 0559						
Settled	NDB CAPITAL MARKETS							
	Other Charges 2 96							
03 Aug 01	BALLY TOTAL FITNESS HLDG CORP COM	-3,000 000	75 857 56	-67 305 00	8 552 56	0 00	8 552 56	
08 Aug 01	CUSIP 05873K108	25 3367						
Settled	BROADCORT CAPITAL CORP / 150 00							
	Other Charges 2 54							
21 Aug 01	BANK N Y CO INC COM	-2,400 000	105 818 94	-124 920 00	-19,101 06	0 00	-19 101 06	
24 Aug 01	CUSIP 064057102	44 1427						
Settled	BEAR STEARNS SECURITIES CORP / 120 00							
	Other Charges 3 54							
01 Nov 01	BANK ONE CORP COM	-100 000	3 401 88	-3 827 00	-425 12	0 00	-425 12	
06 Nov 01	CUSIP 06423A103	34 05						
Settled	JEFFERIES & COMPANY / 3 00							
	Other Charges 0 12							
30 Jan 01	BAXTER INTL INC COM	-1 400 000	121 319 95	-115 832 50	5,487 45	0 00	5 487 45	
02 Feb 01	CUSIP 071813109	86 71						
Settled	SMITH BARNEY INC / 70 00							
	Other Charges 4 05							
01 Nov 01	BAXTER INTL INC COM	-100 000	4 911 83	-4 957 00	-45 17	0 00	-45 17	
06 Nov 01	CUSIP 071813109	49 15						
Settled	JEFFERIES & COMPANY / 3 00							
	Other Charges 0 17							
05 Nov 01	BAXTER INTL INC COM	-2,500 000	115,552 14	-131 662 25	-16 110 11	0 00	16 110 11	
08 Nov 01	CUSIP 071813109	46 2724						
Settled	U S CLEARING CORPORATION / 125 00							
	Other Charges 3 86							
19 Nov 01	BAXTER INTL INC COM	-1,500 000	73 692 54	-80 947 00	7,254 46	0 00	-7 254 46	
23 Nov 01	CUSIP 071813109	49 18						
Settled	ROCHDALE SECURITIES CORPORATION / 75 00							
	Other Charges 2 46							

**Frist Foundation**

01 Jan 01 - 31 Dec 01

Account number FFCONC

FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
10 May 01	BE AEROSPACE INC COM	-2,800 000	56 910 34	-25 383 68	31 526 66	0 00	31 526 66
15 May 01	CUSIP 073302101	20 3258					
Settled	SMITH BARNEY INC						
	Other Charges 1 90						
11 May 01	BE AEROSPACE INC COM	-1,700 000	36 208 79	-15 411 52	20 797 27	0 00	20 797 27
16 May 01	CUSIP 073302101	21 30					
Settled	SMITH BARNEY INC						
	Other Charges 1 21						
09 Aug 01	BE AEROSPACE INC COM	-14 000 000	240 741 55	-125 312 88	115 428 67	0 00	115 428 67
14 Aug 01	CUSIP 073302101	17 2314					
Settled	INSTINET / 490 00						
	Other Charges 8 05						
24 Aug 01	BEST BUY INC COM STK	-1 850 000	112 410 20	92,072 00	20 338 20	0 00	20 338 20
29 Aug 01	CUSIP 086516101	60 8143					
Settled	KNIGHT SECURITIES L P / 92 50						
	Other Charges 3 76						
08 Nov 01	BEST BUY INC COM STK	-3,240 000	198 475 77	-106 911 90	91 563 87	0 00	91 563 87
14 Nov 01	CUSIP 086516101	61 31					
Settled	KNIGHT SECURITIES L P / 162 00						
	Other Charges 6 63						
18 Jan 01	BJ SVCS CO COM	-2 100 000	143 737 26	-126 440 58	17 296 68	0 00	17,296 68
23 Jan 01	CUSIP 055482103	68 5086					
Settled	BROADCORT CAPITAL CORP / 126 00						
	Other Charges 4 80						
24 Jan 01	BK AMER CORP COM	-2 900 000	147 931 31	216 224 00	-68 292 69	0 00	68 292 68
29 Jan 01	CUSIP 060505104	51 0625					
Settled	KNIGHT SECURITIES L P / 145 00						
	Other Charges 4 94						
05 Jul 01	BLACK HILLS CORP COM	-1,200 000	49 626 26	-62 506 68	12 880 42	0 00	-12 880 42
10 Jul 01	CUSIP 092113109	41 3866					
Settled	JONES & ASSOCIATES / 36 00						
	Other Charges 1 66						

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
01 May 01	BRISTOL MYERS SQUIBB CO COM	-400 000	21,975 26	-25,930 72	-3 955 46	0 00	-3,955 46
04 May 01	CUSIP 110122108	55 00					
Settled	ROCHDALE SECURITIES CORPORATION / 24 00						
	Other Charges 0 74						
21 May 01	BRISTOL MYERS SQUIBB CO COM	-700 000	38 473 65	-45 378 76	-6 905 11	0 00	-6 905 11
24 May 01	CUSIP 110122108	55 0242					
Settled	ROCHDALE SECURITIES CORPORATION / 42 00						
	Other Charges 1 29						
22 Jun 01	BRISTOL MYERS SQUIBB CO COM	-1,500 000	81,482 08	-93 564 48	-12,082 40	0 00	-12 082 40
27 Jun 01	CUSIP 110122108	54 3832					
Settled	ROCHDALE SECURITIES CORPORATION / 90 00						
	Other Charges 2 72						
01 Nov 01	BRISTOL MYERS SQUIBB CO COM	-100 000	5 422 81	5 651 00	228 19	0 00	-228 19
06 Nov 01	CUSIP 110122108	54 26					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 19						
12 Dec 01	BRISTOL MYERS SQUIBB CO COM	-2,600 000	132,382 12	-145,632 95	-13 250 83	0 00	-13 250 83
17 Dec 01	CUSIP 110122108	50 9679					
Settled	BRODCORT CAPITAL CORP / 130 00						
	Other Charges 4 42						
01 Nov 01	BROADCOM CORP CL A	-300 000	11 189 62	-13 125 00	-1 935 38	0 00	-1 935 38
06 Nov 01	CUSIP 111320107	37 33					
Settled	JEFFERIES & COMPANY / 9 00						
	Other Charges 0 38						
12 Nov 01	BROADCOM CORP CL A	-2 350 000	104 849 51	100 448 63	4,400 88	0 00	4 400 88
15 Nov 01	CUSIP 111320107	44 6183					
Settled	MERRILL LYNCH PIERCE FENNER & SMITH						
	Other Charges 3 50						
29 Nov 01	BROADCOM CORP CL A	-4,200 000	194 590 42	-152 115 09	42 475 33	0 00	42 475 33
04 Dec 01	CUSIP 111320107	46 3626					
Settled	B TRADE SERVICES / 126 00						
	Other Charges 6 50						
05 Dec 01	BROADCOM CORP CL A	-3 660 000	180,608 75	-85,290 99	95,317 76	0 00	95 317 76
10 Dec 01	CUSIP 111320107	49 3783					
Settled	B TRADE SERVICES / 109 80						
	Other Charges 6 03						

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» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

01 Nov 01 06 Nov 01 Settled	BROADVISION INC COM CUSIP 111412102 JEFFERIES & COMPANY / 9 00 Other Charges 0 03	-300 000 2 05	605 97	-942 00	-336 03	0 00	-336 03
06 Dec 01 11 Dec 01 Settled	BROCADE COMMUNICATIONS SYS INC COM ISIN #US1116211087 CUSIP 111621108 INSTINET / 98 35 Other Charges 3 61	-2 810 000 38 5009	108 085 57	-72 197 81	35,887 96	0 00	35,887 96
03 Jan 01 08 Jan 01 Settled	BROOKS AUTOMATION INC COM CUSIP 11434A100 BROADCORT CAPITAL CORP Other Charges 0 23	-200 000 33 50	6,699 77	-5 146 26	1 553 51	0 00	1 553 51
04 Jan 01 09 Jan 01 Settled	BROOKS AUTOMATION INC COM CUSIP 11434A100 BROADCORT CAPITAL CORP Other Charges 0 12	-100 000 33 50	3 349 88	2 573 13	776 75	0 00	776 75
13 Feb 01 16 Feb 01 Settled	BROOKS AUTOMATION INC COM CUSIP 11434A100 MONTGOMERY SECURITIES Other Charges 1 38	-1 100 000 37 5984	41,356 86	-28 304 43	13,052 43	0 00	13 052 43
20 Feb 01 23 Feb 01 Settled	BROOKS AUTOMATION INC COM CUSIP 11434A100 SG COWEN AND COMPANY Other Charges 0 13	-100 000 39 00	3,899 87	-2 573 13	1 326 74	0 00	1 326 74
21 Feb 01 26 Feb 01 Settled	BROOKS AUTOMATION INC COM CUSIP 11434A100 MONTGOMERY SECURITIES Other Charges 0 13	-100 000 37 75	3 774 87	-2 573 13	1 201 74	0 00	1 201 74
20 Mar 01 23 Mar 01 Settled	BROOKS AUTOMATION INC COM CUSIP 11434A100 JEFFERIES & COMPANY Other Charges 1 18	-1 000 000 35 2125	35 211 32	25 731 30	9 480 02	0 00	9 480 02

Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

09 Aug 01	BROWN & BROWN INC COM	-1,200 000	57 220 09	-55 315 44	1,904 65	0 00	1 904 65
14 Aug 01	CUSIP 115236101	47 735					
Settled	BROADCORT CAPITAL CORP / 60 00						
	Other Charges 1 91						
01 Nov 01	BSTN SCIENTIFIC CORP COM	-200 000	4 693 84	-3 704 00	989 84	0 00	989 84
06 Nov 01	CUSIP 101137107	23 50					
Settled	JEFFERIES & COMPANY / 6 00						
	Other Charges 0 18						
18 Jul 01	C CORNET CORP COM	-8 000 000	65 997 80	-57 000 00	8 997 80	0 00	8 997 80
23 Jul 01	CUSIP 125010108	11 00					
Settled	KNIGHT SECURITIES L P						
	Other Charges 2 20						
06 Dec 01	C CORNET CORP COM	-1,000 000	13 049 56	9 500 00	3 549 56	0 00	3 549 56
11 Dec 01	CUSIP 125010108	13 05					
Settled	KNIGHT SECURITIES L P						
	Other Charges 0 44						
07 Dec 01	C CORNET CORP COM	-3,000 000	40,048 66	-23 543 80	16 504 86	0 00	16 504 86
12 Dec 01	CUSIP 125010108	13 35					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 34						
19 Dec 01	C CORNET CORP COM	-4 000 000	59,318 02	-25 210 00	34,108 02	0 00	34,108 02
24 Dec 01	CUSIP 125010108	14 83					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 98						
19 Dec 01	C CORNET CORP COM	-3,000 000	44 758 50	-21,550 00	23 208 50	0 00	23 208 50
24 Dec 01	CUSIP 125010108	14 92					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 50						
09 Aug 01	CABLE DESIGN TECHNOLOGIES CORP	-7,050 000	100 564 88	159 426 35	58,861 47	0 00	58 861 47
14 Aug 01	CUSIP 126924109	14 315					
Settled	BROADCORT CAPITAL CORP / 352 50						
	Other Charges 3 37						

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FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

16 Oct 01	CADENCE DESIGN SYS INC COM	-3,330 000	61,777 09	-77 060 51	-15 283 42	0 00	-15 283 42
19 Oct 01	CUSIP 127387108	18 6023					
Settled	MORGAN STANLEY & CO INC / 166 50						
	Other Charges 2 07						
17 Oct 01	CADENCE DESIGN SYS INC COM	-8 330 000	167,234 15	-186 594 69	-19 360 54	0 00	-19 360 54
22 Oct 01	CUSIP 127387108	20 1268					
Settled	BROADCORT CAPITAL CORP / 416 50						
	Other Charges 5 59						
05 Nov 01	CADENCE DESIGN SYS INC COM	-1 000 000	24 019 19	-22 810 00	1 209 19	0 00	1 209 19
08 Nov 01	CUSIP 127387108	24 08					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 0 81						
23 Nov 01	CADENCE DESIGN SYS INC COM	-2,500 000	57 273 08	-55 025 00	2 248 08	0 00	2 248 08
28 Nov 01	CUSIP 127387108	22 97					
Settled	KNIGHT SECURITIES L P / 150 00						
	Other Charges 1 92						
18 May 01	CALIPER TECHNOLOGIES CORP OC-COM ISIN	-3 200 000	84,835 89	-46 150 08	38 685 81	0 00	38 685 81
23 May 01	US1308761055	26 5121					
Settled	CUSIP 130876105						
	HERZOG HEINE, GEDWLD INC						
	Other Charges 2 83						
21 May 01	CALIPER TECHNOLOGIES CORP OC-COM ISIN	-1,000 000	28 465 75	-14 421 90	14,043 85	0 00	14 043 85
24 May 01	US1308761055	28 4667					
Settled	CUSIP 130876105						
	SCHWAB CHARLES						
	Other Charges 0 95						
22 May 01	CALIPER TECHNOLOGIES CORP OC-COM ISIN	-1,100 000	31,122 36	-15 864 09	15 258 27	0 00	15 258 27
25 May 01	US1308761055	28 294					
Settled	CUSIP 130876105						
	SCHWAB CHARLES						
	Other Charges 1 04						
23 May 01	CALIPER TECHNOLOGIES CORP OC-COM ISIN	-1,300 000	35 373 51	-18 748 47	16 625 04	0 00	16 625 04
29 May 01	US1308761055	27 2113					
Settled	CUSIP 130876105						
	SCHWAB, CHARLES						
	Other Charges 1 18						



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FRIST FOUNDATION CONSOLIDATION

.. Investment Transaction Detail

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<u>Trade date</u>	<u>Security Description</u>					<u>Realized gain/loss</u>		
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
<u>Trade Status</u>	<u>Broker/ Commission</u>	<u>Price</u>						
<b>Sales</b>								
<b>Equities</b>								
<b>Common stock</b>								
<b>United States - USD</b>								
10 Dec 01	CALPINE CORP COM	-2,000 000	32,901 89	-54 920 00	-22 018 11	0 00	-22 018 11	
13 Dec 01	CUSIP 131347106	16 5115						
Settled	KNIGHT SECURITIES L P / 120 00							
	Other Charges 1 11							
03 Dec 01	CAP 1 FNCL COM	-1,470 000	71,352 15	-96,240 61	24 888 46	0 00	-24 888 46	
06 Dec 01	CUSIP 14040H105	48 5905						
Settled	FIRST BOSTON CORPORATION / 73 50							
	Other Charges 2 39							
04 Dec 01	CAP 1 FNCL COM	-3,590 000	176 622 82	235 036 58	-58 413 76	0 00	-58 413 76	
07 Dec 01	CUSIP 14040H105	49 2502						
Settled	FIRST BOSTON CORPORATION / 179 50							
	Other Charges 5 90							
05 Dec 01	CAP 1 FNCL COM	-1,820 000	94,122 88	-102 020 23	-7 897 35	0 00	7 897 35	
10 Dec 01	CUSIP 14040H105	51 7676						
Settled	FIRST BOSTON CORPORATION / 91 00							
	Other Charges 3 15							
23 Mar 01	CARDINAL HLTH INC	-1 300 000	117,875 25	-130 109 25	-12 234 00	0 00	-12 234 00	
28 Mar 01	CUSIP 14149Y108	90 7263						
Settled	DONALDSON AND COMPANY INC / 65 00							
	Other Charges 3 94							
06 Dec 01	CARDINAL HLTH INC	-1,500 000	100,036 61	-110,494 20	-10,457 59	0 00	-10 457 59	
11 Dec 01	CUSIP 14149Y108	66 7433						
Settled	U S CLEARING CORPORATION / 75 00							
	Other Charges 3 34							
09 Aug 01	CAREMARK RX INC COM	-13,100 000	211,498 97	93,158 28	118,340 69	0 00	118 340 69	
14 Aug 01	CUSIP 141705103	16 1955						
Settled	BROADCORT CAPITAL CORP / 655 00							
	Other Charges 7 08							
26 Apr 01	CEC ENTMT INC COM	-500 000	25 799 28	-16 738 75	9 060 53	0 00	9 060 53	
01 May 01	CUSIP 125137109	51 6603						
Settled	ESI SECURITIES CO / 30 00							
	Other Charges 0 87							

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FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
10 May 01	CEC ENTMT INC COM	-800 000	40,774 63	-26,782 00	13 992 63	0 00	13 992 63
15 May 01	CUSIP 125137109	51 03					
Settled	STANDARD AND POORS SECURITIES / 48 00						
	Other Charges 1 37						
01 Jun 01	CEC ENTMT INC COM	-400 000	17 175 42	-13 391 00	3 784 42	0 00	3 784 42
06 Jun 01	CUSIP 125137109	43 00					
Settled	BRIDGE TRADING COMPANY / 24 00						
	Other Charges 0 58						
25 Jul 01	CEC ENTMT INC COM	-1 500 000	48 485 43	27,510 06	20 975 37	0 00	20 975 37
30 Jul 01	CUSIP 125137109	32 3847					
Settled	HOAK SECURITIES / 90 00						
	Other Charges 1 62						
26 Jul 01	CEC ENTMT INC COM	-700 000	24,457 18	-7 700 00	16,757 18	0 00	16 757 18
31 Jul 01	CUSIP 125137109	35 00					
Settled	HOAK SECURITIES / 42 00						
	Other Charges 0 82						
06 Aug 01	CEC ENTMT INC COM	-1 600 000	55,134 15	17 600 00	37 534 15	0 00	37 534 15
09 Aug 01	CUSIP 125137109	34 51					
Settled	BROADCORT CAPITAL CORP / 80 00						
	Other Charges 1 85						
27 Sep 01	CENDANT CORP COM STK	-8 390 000	71,741 32	-121 687 96	-49 946 64	0 00	-49 946 64
02 Oct 01	CUSIP 151313103	11 2775					
Settled	BROADCORT CAPITAL CORP / 319 50						
	Other Charges 2 41						
02 Oct 01	CENDANT CORP COM STK	7,110 000	86 412 75	-135,399 29	-48,986 54	0 00	-48 986 54
05 Oct 01	CUSIP 151313103	12 2041					
Settled	BROADCORT CAPITAL CORP / 355 50						
	Other Charges 2 90						
15 Nov 01	CENDANT CORP COM STK	-1 500 000	23 459 21	20 775 00	2 684 21	0 00	2 684 21
20 Nov 01	CUSIP 151313103	15 70					
Settled	KNIGHT SECURITIES L P / 90 00						
	Other Charges 0 79						
14 Aug 01	CENTEX CORP COM	1,500 000	62 712 90	-67 125 00	-4 412 10	0 00	-4 412 10
17 Aug 01	CUSIP 152312104	41 87					
Settled	KNIGHT SECURITIES L P / 90 00						
	Other Charges 2 10						

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FRIST FOUNDATION CONSOLIDATION

.. Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

09 Aug 01 14 Aug 01 Settled	CENTILLIUM COMMUNICATIONS INC COM CUSIP 152319109 BRIDGE TRADING COMPANY / 204 00 Other Charges 2 19	-5,100 000 12 8429	65 292 60	-126 375 00	-61 082 40	0 00	-61 082 40
10 Jul 01 13 Jul 01 Settled	CENTY BUSINESS SVCS INC COM CUSIP 156490104 B TRADE SERVICES / 1 487 50 Other Charges 8 82	-59,500 000 4 4455	263,010 93	-164 890 63	98,120 30	0 00	98 120 30
30 Aug 01 05 Sep 01 Settled	CFS BANCORP INC COM CUSIP 12525D102 MCDONALD AND COMPANY Other Charges 0 05	-100 000 14 10	1,409 95	-1,153 00	256 95	0 00	256 95
20 Sep 01 25 Sep 01 Settled	CFS BANCORP INC COM CUSIP 12525D102 MCDONALD AND COMPANY Other Charges 3 87	-8,100 000 14 30	115 826 13	-90 841 93	24 984 20	0 00	24 984 20
09 May 01 14 May 01 Settled	CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038 CUSIP 161048103 MONTGOMERY SECURITIES Other Charges 0 48	-400 000 35 765	14 305 52	-10 800 00	3 505 52	0 00	3 505 52
15 May 01 18 May 01 Settled	CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038 CUSIP 161048103 MONTGOMERY SECURITIES Other Charges 0 12	-100 000 35 685	3 568 38	-2 700 00	668 38	0 00	668 38
17 May 01 22 May 01 Settled	CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038 CUSIP 161048103 INSTINET / 130 00 Other Charges 3 28	-2 600 000 37 7882	98 116 04	-70,200 00	27,916 04	0 00	27 916 04
04 Jan 01 09 Jan 01 Settled	CHECKFREE CORP NEW COM CUSIP 162813109 INSTINET / 5 00 Other Charges 0 16	-100 000 46 0049	4,595 33	-2 440 63	2 154 70	0 00	2 154 70

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
04 Jan 01	CHECKFREE CORP NEW COM	-200 000	9,541 98	-4 881 26	4 660 72	0 00	4 660 72
09 Jan 01	CUSIP 162813109	47 7115					
Settled	HAMBRECHT & QUEST NEW YORK						
	Other Charges 0 32						
05 Jan 01	CHECKFREE CORP NEW COM	-200 000	8 395 75	-4 881 26	3 514 49	0 00	3 514 49
10 Jan 01	CUSIP 162813109	42 0302					
Settled	INSTINET / 10 00						
	Other Charges 0 29						
09 Aug 01	CHECKFREE CORP NEW COM	-3,300 000	86 146 26	-72 897 00	13,249 26	0 00	13,249 26
14 Aug 01	CUSIP 162813109	26 1458					
Settled	BRIDGE TRADING COMPANY / 132 00						
	Other Charges 2 88						
01 Nov 01	CHIRON CORP COM	-200 000	10,733 64	8 680 00	2 053 64	0 00	2 053 64
06 Nov 01	CUSIP 170040109	53 70					
Settled	JEFFERIES & COMPANY / 6 00						
	Other Charges 0 38						
03 May 01	CIBER INC COM	-4 500 000	32,218 92	-103 687 38	71 468 46	0 00	71 468 46
08 May 01	CUSIP 17163B102	7 20					
Settled	STIFEL NICOLAUS AND COMPAN / 180 00						
	Other Charges 1 08						
14 Jun 01	CISCO SYS INC COM	-500 000	9 095 39	-34 587 25	-25 491 86	0 00	-25 491 86
19 Jun 01	CUSIP 17275R102	18 1914					
Settled	SMITH BARNEY INC						
	Other Charges 0 31						
04 Apr 01	CITIGROUP INC COM	-1 500 000	63 089 54	-9 228 84	53 860 70	0 00	53 860 70
09 Apr 01	CUSIP 172967101	42 1211					
Settled	ROCHDALE SECURITIES CORPORATION / 90 00						
	Other Charges 2 11						
27 Sep 01	CITRIX SYS INC COM	-2 420 000	49 520 25	-78 597 73	-29 077 48	0 00	-29 077 48
02 Oct 01	CUSIP 177376100	20 4936					
Settled	B TRADE SERVICES / 72 60						
	Other Charges 1 66						

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
27 Sep 01	CITRIX SYS INC COM	-1 300 000	23 681 96	-42 221 92	18 539 96	0 00	-18 539 96
02 Oct 01	CUSIP 177376100	18 2175					
Settled	FIRST BOSTON CORPORATION						
	Other Charges 0 79						
02 Oct 01	CITRIX SYS INC COM	-2,940 000	61,038 24	-95,486 49	-34 448 25	0 00	-34 448 25
05 Oct 01	CUSIP 177376100	20 762					
Settled	GOLDMAN SACHS & COMPANY						
	Other Charges 2 04						
03 Oct 01	CITRIX SYS INC COM	-2,160 000	47,007 59	-70 153 35	-23,145 76	0 00	-23,145 76
09 Oct 01	CUSIP 177376100	21 7635					
Settled	GOLDMAN SACHS & COMPANY						
	Other Charges 1 57						
04 Oct 01	CITRIX SYS INC COM	-1 380 000	31 751 08	-36 135 74	-4 384 66	0 00	-4 384 66
10 Oct 01	CUSIP 177376100	23 0088					
Settled	GOLDMAN SACHS & COMPANY						
	Other Charges 1 06						
08 Oct 01	CITRIX SYS INC COM	-450 000	10 652 63	-10 017 63	635 00	0 00	635 00
11 Oct 01	CUSIP 177376100	23 7033					
Settled	B TRADE SERVICES / 13 50						
	Other Charges 0 36						
18 Jul 01	CITY NATL CORP COM	-2,000 000	89,697 00	70,540 00	19,157 00	0 00	19 157 00
23 Jul 01	CUSIP 178566105	44 91					
Settled	KNIGHT SECURITIES L P / 120 00						
	Other Charges 3 00						
25 Oct 01	CLEAR CHANNEL COMMUNICATIONS INC COM	-2,400 000	97 652 98	-139 032 00	-41,379 02	0 00	-41 379 02
30 Oct 01	CUSIP 184502102	40 7501					
Settled	ROCHDALE SECURITIES CORPORATION / 144 00						
	Other Charges 3 26						
09 Aug 01	CMNTY HLTH SYS INC NEW COM	-4 800 000	138 004 51	-129 051 84	8,952 67	0 00	8 952 67
14 Aug 01	CUSIP 203668108	28 8019					
Settled	BROADCORT CAPITAL CORP / 240 00						
	Other Charges 4 61						
13 Dec 01	CNF INC COM	-1 000 000	30 398 98	35 860 00	-5 461 02	0 00	-5 461 02
18 Dec 01	CUSIP 12612W104	30 48					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 1 02						

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
19 Jul 01	COASTAL BANCORP INC COM	-3 200 000	106 396 45	-62 133 33	44 263 12	0 00	44 263 12
24 Jul 01	CUSIP 19041P105	33 25					
Settled	FRIEDMAN BILLING AND RAMSEY						
	Other Charges 3 55						
19 Sep 01	COGNIZANT TECH SOLUTIONS CORP CL A	-3 200 000	92 156 92	-121,449 92	-29 293 00	0 00	-29 293 00
24 Sep 01	CUSIP 192446102	28 80					
Settled	NDB CAPITAL MARKETS						
	Other Charges 3 08						
01 May 01	COLGATE-PALMOLIVE CO COM	-200 000	11 161 24	-11,725 30	-564 06	0 00	-564 06
04 May 01	CUSIP 194162103	55 8681					
Settled	ROCHDALE SECURITIES CORPORATION / 12 00						
	Other Charges 0 38						
02 May 01	COLGATE-PALMOLIVE CO COM	-400 000	22 378 57	-20 481 20	1 897 37	0 00	1 897 37
07 May 01	CUSIP 194162103	56 0083					
Settled	ROCHDALE SECURITIES CORPORATION / 24 00						
	Other Charges 0 75						
16 May 01	COLGATE PALMOLIVE CO COM	300 000	17,152 67	-13 133 85	4 018 82	0 00	4 018 82
21 May 01	CUSIP 194162103	57 2275					
Settled	FIRST UNION CAPITAL MARKETS CLEARANCE / 15 00						
	Other Charges 0 58						
01 Nov 01	COMCAST CORP CL A SPL	-200 000	7,053 76	-7 580 00	-526 24	0 00	-526 24
06 Nov 01	CUSIP 200300200	35 30					
Settled	JEFFERIES & COMPANY / 6 00						
	Other Charges 0 24						
29 Aug 01	COML FED CORP COM	-1,900 000	48 581 37	-31 667 94	16 913 43	0 00	16 913 43
04 Sep 01	CUSIP 201647104	25 60					
Settled	JONES & ASSOCIATES / 57 00						
	Other Charges 1 63						
20 Jun 01	COMPUTER HORIZONS CORP COM	-6 200 000	18 351 38	-81 511 06	-63 159 68	0 00	-63 159 68
25 Jun 01	CUSIP 205908106	2 96					
Settled	PUNK, ZIEGEL & KNOELL						
	Other Charges 0 62						

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Trade date Settle date Trade Status	Security Description Asset ID Broker/ Commission	Shares/PAR Price	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
12 Oct 01	COMPUTER NETWORK TECH CORP COM	-3 340 000	50 098 33	-45 365 32	4 733 01	0 00	4,733 01
17 Oct 01	CUSIP 204925101	15 00					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 67						
18 Oct 01	COMPUTER NETWORK TECH CORP COM	-3 000 000	44 458 51	-31 369 56	13 088 95	0 00	13 088 95
23 Oct 01	CUSIP 204925101	14 82					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 49						
26 Apr 01	COMPUTER SCI CORP COM	-4,000 000	139,755 33	-190,747 87	-50,992 54	0 00	-50 992 54
01 May 01	CUSIP 205363104	35 00					
Settled	BROADCORT CAPITAL CORP / 240 00						
	Other Charges 4 67						
20 Apr 00	REVERSAL COMVERSE TECH INC COM PAR \$0 10	0 680	-64 46	20 43	-44 03	0 00	-44 03
20 Apr 00	CUSIP 205862402	0 00					
Pending							
20 Apr 00	COMVERSE TECH INC COM PAR \$0 10	-0 680	64 46	-20 43	44 03	0 00	44 03
20 Apr 00	CUSIP 205862402	0 00					
Pending							
15 May 01	COMVERSE TECH INC COM PAR \$0 10	-200 000	12,824 57	-1 233 34	11 591 23	0 00	11 591 23
18 May 01	CUSIP 205862402	64 125					
Settled	GOLDMAN SACHS & COMPANY						
	Other Charges 0 43						
16 May 01	COMVERSE TECH INC COM PAR \$0 10	-100 000	6 397 53	-616 67	5,780 86	0 00	5 780 86
21 May 01	CUSIP 205862402	63 9775					
Settled	GOLDMAN SACHS & COMPANY						
	Other Charges 0 22						
17 May 01	COMVERSE TECH INC COM PAR \$0 10	-100 000	7 038 26	-616 67	6 421 59	0 00	6 421 59
22 May 01	CUSIP 205862402	70 385					
Settled	GOLDMAN SACHS & COMPANY						
	Other Charges 0 24						
09 Jul 01	COMVERSE TECH INC COM PAR \$0 10	-0 950	47 32	-55 53	-8 21	0 00	8 21
09 Jul 01	CUSIP 205862402	0 00					
Settled							

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
09 Aug 01	COMVERSE TECH INC COM PAR \$0 10	-1 404 000	36 835 80	-8,657 98	28 177 82	0 00	28 177 82
14 Aug 01	CUSIP 205862402	26 2772					
Settled	BRIDGE TRADING COMPANY / 56 16						
	Other Charges 1 23						
22 Oct 01	COMVERSE TECH INC COM PAR \$0 10	-2,633 000	42,885 39	147 596 77	-104 711 38	0 00	-104 711 38
25 Oct 01	CUSIP 205862402	16 3032					
Settled	B TRADE SERVICES / 39 50						
	Other Charges 1 44						
23 Oct 01	COMVERSE TECH INC COM PAR \$0 10	-6,180 000	98,011 53	-332 631 89	-234 620 36	0 00	-234 620 36
26 Oct 01	CUSIP 205862402	15 86					
Settled	OPPENHEIMER & CO INC						
	Other Charges 3 27						
29 Oct 01	COMVERSE TECH INC COM PAR \$0 10	-3 600 000	64 801 43	-186 185 02	-121,383 59	0 00	-121,383 59
01 Nov 01	CUSIP 205862402	18 016					
Settled	B TRADE SERVICES / 54 00						
	Other Charges 2 17						
30 Oct 01	COMVERSE TECH INC COM PAR \$0 10	3,400 000	59 255 26	-174 844 84	-115 589 58	0 00	115 589 58
02 Nov 01	CUSIP 205862402	17 4286					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 1 98						
01 Nov 01	CONSECO INC COM	-100 000	264 99	-963 00	-698 01	0 00	-698 01
06 Nov 01	CUSIP 208464107	2 68					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 01						
13 Dec 01	CONSECO INC COM	-7 500 000	25 629 63	-133 074 75	-107,445 12	0 00	-107 445 12
18 Dec 01	CUSIP 208464107	3 4674					
Settled	U S CLEARING CORPORATION / 375 00						
	Other Charges 0 87						
13 Jun 01	CORNING INC COM	-1 100 000	19 964 33	-35 817 49	-15 853 16	0 00	15 853 16
18 Jun 01	CUSIP 219350105	18 21					
Settled	ROCHDALE SECURITIES CORPORATION / 66 00						
	Other Charges 0 67						



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<u>Trade date</u>	<u>Security Description</u>					<u>Realized gain/loss</u>		
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
<u>Trade Status</u>	<u>Broker/ Commission</u>	<u>Price</u>						
<b>Sales</b>								
<b>Equities</b>								
<b>Common stock</b>								
<b>United States - USD</b>								
14 Jun 01	CORNING INC COM	-1 500 000	24 464 18	-35 474 80	11 010 62	0 00	11 010 62	
19 Jun 01	CUSIP 219350105	16 37						
Settled	ROCHDALE SECURITIES CORPORATION / 90 00							
	Other Charges 0 82							
19 Jun 01	CORNING INC COM	-2,000 000	26 727 70	-45 532 57	-18 804 87	0 00	-18 804 87	
22 Jun 01	CUSIP 219350105	13 4243						
Settled	BRODCORT CAPITAL CORP / 120 00							
	Other Charges 0 90							
11 Jul 01	CORNING INC COM	-4,500 000	61,503 49	-98,128 20	-36 624 71	0 00	-36,624 71	
16 Jul 01	CUSIP 219350105	13 7279						
Settled	BRODCORT CAPITAL CORP / 270 00							
	Other Charges 2 06							
23 Aug 01	COSTCO WHSL CORP NEW COM	-800 000	30 786 73	-35 012 24	-4 225 51	0 00	-4,225 51	
28 Aug 01	CUSIP 22160K105	38 4847						
Settled	GOLDMAN SACHS & COMPANY							
	Other Charges 1 03							
24 Aug 01	COSTCO WHSL CORP NEW COM	-200 000	7 747 24	-8 689 56	942 32	0 00	-942 32	
29 Aug 01	CUSIP 22160K105	38 7375						
Settled	GOLDMAN SACHS & COMPANY							
	Other Charges 0 26							
06 Sep 01	COSTCO WHSL CORP NEW COM	-900 000	31 401 93	38 758 90	-7 356 97	0 00	-7 356 97	
11 Sep 01	CUSIP 22160K105	34 8922						
Settled	ABN ARMO SECURITIES LLC							
	Other Charges 1 05							
21 Sep 01	COUNTRYWIDE CR IND INC COM	-1,000 000	40,156 65	-41 950 00	-1,793 35	0 00	1 793 35	
26 Sep 01	CUSIP 222372104	40 218						
Settled	KNIGHT SECURITIES L P / 60 00							
	Other Charges 1 35							
08 Mar 01	CREE INC FORMERLY CREE RESH INC EFF	-2,600 000	50 522 81	-150 619 69	-100 096 88	0 00	100,096 88	
13 Mar 01	01/03/2000 COM COM	19 4325						
Settled	CUSIP 225447101							
	FIRST UNION CAPITAL MARKETS CLEARANCE							
	Other Charges 1 69							

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<u>Trade date</u>	<u>Security Description</u>				<u>Realized gain/loss</u>			
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
<u>Trade Status</u>	<u>Broker/ Commission</u>	<u>Price</u>						
<b>Sales</b>								
<b>Equities</b>								
<b>Common stock</b>								
<b>United States - USD</b>								
15 Feb 01	CRITICAL PATH INC COM	-200 000	599 98	-11 743 75	-11 143 77	0 00	11 143 77	
21 Feb 01	CUSIP 22674V100	3 00						
Settled	ROBERTSON STEPHENS & CO L R							
	Other Charges 0 02							
22 Feb 01	CRITICAL PATH INC COM	-1 300 000	3 371 82	-72 237 50	-68 865 68	0 00	-68 865 68	
27 Feb 01	CUSIP 22674V100	2 5938						
Settled	ROBERTSON STEPHENS & CO L R							
	Other Charges 0 12							
26 Jun 01	CROWN CORK & SEAL CO INC COM	-9 000 000	25 739 12	-53 280 00	-27,540 88	0 00	-27 540 88	
29 Jun 01	CUSIP 228255105	2 92						
Settled	KNIGHT SECURITIES L P / 540 00							
	Other Charges 0 88							
25 Oct 01	CTS CORP COM	-300 000	5 250 57	-16 846 38	-11 595 81	0 00	-11 595 81	
30 Oct 01	CUSIP 126501105	17 5525						
Settled	BLAIR WILLIAM & CO / 15 00							
	Other Charges 0 18							
26 Oct 01	CTS CORP COM	-100 000	1,737 54	5 615 46	-3 877 92	0 00	-3 877 92	
31 Oct 01	CUSIP 126501105	17 426						
Settled	BLAIR WILLIAM & CO / 5 00							
	Other Charges 0 06							
06 Dec 01	CTS CORP COM	-1 400 000	21 492 22	70 172 12	-48 679 90	0 00	-48 679 90	
11 Dec 01	CUSIP 126501105	15 4021						
Settled	STIFEL NICOLAUS AND COMPAN / 70 00							
	Other Charges 0 72							
20 Apr 01	CUBIST PHARMACEUTICALS INC COM	-500 000	13 780 69	-12,775 00	1,005 69	0 00	1,005 69	
25 Apr 01	CUSIP 229678107	27 5623						
Settled	ROBERTSON STEPHENS & CO L R							
	Other Charges 0 46							
25 Apr 01	CUBIST PHARMACEUTICALS INC COM	-600 000	16,682 74	-15 330 00	1,352 74	0 00	1 352 74	
30 Apr 01	CUSIP 229678107	27 8055						
Settled	ROBERTSON STEPHENS & CO L R							
	Other Charges 0 56							
27 Aug 01	CUBIST PHARMACEUTICALS INC COM	-3 900 000	163,482 55	-97,719 70	65 762 85	0 00	65 762 85	
30 Aug 01	CUSIP 229678107	41 92						
Settled	ROBERTSON STEPHENS & CO L R							
	Other Charges 5 45							

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
15 Jun 01	CVS CORP COM STK	-1,200 000	58 123 18	-67 628 13	9,504 95	0 00	9 504 95
20 Jun 01	CUSIP 126650100	48 4976					
Settled	ROCHDALE SECURITIES CORPORATION / 72 00						
	Other Charges 1 94						
20 Aug 01	CVS CORP COM STK	-500 000	18 993 01	19 842 09	-849 08	0 00	-849 08
23 Aug 01	CUSIP 126650100	38 0373					
Settled	SMITH BARNEY INC / 25 00						
	Other Charges 0 64						
21 Aug 01	CVS CORP COM STK	-600 000	22,504 82	-17 484 18	5 020 64	0 00	5 020 64
24 Aug 01	CUSIP 126650100	37 5593					
Settled	SMITH BARNEY INC / 30 00						
	Other Charges 0 76						
23 Aug 01	CVS CORP COM STK	-1,100 000	39 773 79	-32 054 33	7,719 46	0 00	7,719 46
28 Aug 01	CUSIP 126650100	36 2092					
Settled	ROBERT W BAIRD & COMPANY INC MILWAUKEE USA / 55 00						
	Other Charges 1 33						
27 Aug 01	CVS CORP COM STK	-500 000	18 544 08	-14 570 15	3,973 93	0 00	3 973 93
30 Aug 01	CUSIP 126650100	37 1394					
Settled	BERNSTEIN SANFORD C & CO / 25 00						
	Other Charges 0 62						
28 Aug 01	CVS CORP COM STK	-500 000	18 457 03	-14 570 15	3 886 88	0 00	3,886 88
31 Aug 01	CUSIP 126650100	36 9653					
Settled	SG COWEN AND COMPANY / 25 00						
	Other Charges 0 62						
10 Aug 01	CYMER INC COM	-3 200 000	86 157 12	90,066 20	-3 909 08	0 00	-3 909 08
15 Aug 01	CUSIP 232572107	26 98					
Settled	INSTINET / 112 00						
	Other Charges 2 88						
01 Mar 01	CYPRESS SEMICONDUCTOR CORP COM	-3,900 000	68,842 38	-183 020 18	114,377 80	0 00	114 377 80
06 Mar 01	CUSIP 232806109	17 6612					
Settled	BROADCORT CAPITAL CORP / 234 00						
	Other Charges 2 30						

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<u>Trade date</u>	<u>Security Description</u>					<u>Realized gain/loss</u>		
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
Trade Status	Broker/ Commission	Pnce						

**Sales**

**Equities**

**Common stock**

**United States - USD**

01 Nov 01	DANAHER CORP COM	-100 000	5,613 81	5,711 00	-97 19	0 00	-97 19
06 Nov 01	CUSIP 235851102	56 17					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 19						
10 May 01	DEVON ENERGY CORP NEW COM	-1 200 000	66 217 72	-69 552 00	-1 334 28	0 00	-1 334 28
15 May 01	CUSIP 25179M103	56 91					
Settled	KNIGHT SECURITIES L P / 72 00						
	Other Charges 2 28						
06 Sep 01	DIEBOLD INC COM	-1 000 000	35,298 82	-31 800 00	3 498 82	0 00	3 498 82
11 Sep 01	CUSIP 253651103	35 36					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 1 18						
18 Oct 01	DIEBOLD INC COM	-2 000 000	76 278 45	-61 891 16	14 387 29	0 00	14 387 29
23 Oct 01	CUSIP 253651103	38 2005					
Settled	KNIGHT SECURITIES L P / 120 00						
	Other Charges 2 55						
03 Jan 01	DISNEY WALT CO DISNEY COM COM	-3 300 000	95 536 42	-134 312 11	-38 775 69	0 00	-38 775 69
08 Jan 01	CUSIP 254687106	29 0114					
Settled	ROCHDALE SECURITIES CORPORATION / 198 00						
	Other Charges 3 20						
01 Nov 01	DISNEY WALT CO DISNEY COM COM	-700 000	13 159 56	-19 089 00	-5 929 44	0 00	-5 929 44
06 Nov 01	CUSIP 254687106	18 83					
Settled	JEFFERIES & COMPANY / 21 00						
	Other Charges 0 44						
09 Aug 01	DIVERSA CORP COM STK ISIN# US2550641078	2,300 000	30 289 98	-55,200 00	-24 910 02	0 00	-24 910 02
14 Aug 01	CUSIP 255064107	13 21					
Settled	BRIDGE TRADING COMPANY / 92 00						
	Other Charges 1 02						
04 Apr 01	DMC STRATEX NETWORKS INC COM	-1 100 000	4 905 83	-42,380 91	-37,475 08	0 00	-37 475 08
09 Apr 01	CUSIP 23322L106	4 46					
Settled	DAIN RAUSCHER						
	Other Charges 0 17						

**Investment Transaction Detail**

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
09 Aug 01	DMC STRATEX NETWORKS INC COM	-3,000 000	27 629 07	-115 303 68	-87 674 61	0 00	-87 674 61
14 Aug 01	CUSIP 23322L106	9 25					
Settled	BRIDGE TRADING COMPANY / 120 00						
	Other Charges 0 93						
25 Sep 01	DOLLAR GEN CORP COM	-7,200 000	83 244 33	-140 284 08	-57,039 75	0 00	-57,039 75
28 Sep 01	CUSIP 256669102	11 6121					
Settled	U S CLEARING CORPORATION / 360 00						
	Other Charges 2 79						
18 Jan 01	DUPONT PHOTOMASKS INC COM	-500 000	36,649 52	-35 991 05	658 47	0 00	658 47
23 Jan 01	CUSIP 26813X101	73 3015					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 1 23						
06 Feb 01	DUPONT PHOTOMASKS INC COM	-200 000	14 530 19	14 285 62	244 57	0 00	244 57
09 Feb 01	CUSIP 26613X101	72 6534					
Settled	FIRST BOSTON CORPORATION						
	Other Charges 0 49						
28 Feb 01	DUPONT PHOTOMASKS INC COM	-100 000	7 079 45	-7 521 25	-441 80	0 00	-441 80
05 Mar 01	CUSIP 26613X101	70 7969					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 24						
01 Mar 01	DUPONT PHOTOMASKS INC COM	-300 000	21 012 97	-21 806 87	-793 90	0 00	-793 90
06 Mar 01	CUSIP 26813X101	70 0456					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 71						
31 May 01	DUPONT PHOTOMASKS INC COM	-200 000	9 599 68	14 285 62	-4,685 94	0 00	-4 685 94
05 Jun 01	CUSIP 26613X101	48 00					
Settled	BEAR STEARNS SECURITIES CORP						
	Other Charges 0 32						
11 Jun 01	DUPONT PHOTOMASKS INC COM	-400 000	18,730 29	28 571 24	-9 840 95	0 00	9 840 95
14 Jun 01	CUSIP 26613X101	46 8273					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 63						
12 Jun 01	DUPONT PHOTOMASKS INC COM	-1,600 000	71 265 14	-96 753 91	-25 488 77	0 00	-25,488 77
15 Jun 01	CUSIP 26613X101	44 5422					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 2 38						

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» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
04 Jun 01	DURA AUTOMOTIVE SYS INC COM	-200 000	2 407 37	-1 500 00	907 37	0 00	907 37
07 Jun 01	CUSIP 265903104	12 0873					
Settled	INSTINET / 10 00						
	Other Charges 0 09						
05 Jun 01	DURA AUTOMOTIVE SYS INC COM	-1 000 000	11,560 71	-7 500 00	4 060 71	0 00	4 060 71
08 Jun 01	CUSIP 265903104	11 5611					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 39						
06 Jun 01	DURA AUTOMOTIVE SYS INC COM	-1 300 000	13,272 55	-9 750 00	3 522 55	0 00	3,522 55
11 Jun 01	CUSIP 265903104	10 21					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 45						
07 Jun 01	DURA AUTOMOTIVE SYS INC COM	-1,100 000	11 618 03	8,250 00	3 368 03	0 00	3 368 03
12 Jun 01	CUSIP 265903104	10 5622					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 39						
07 Jun 01	DURA AUTOMOTIVE SYS INC COM	-300 000	3 148 39	2,250 00	898 39	0 00	898 39
12 Jun 01	CUSIP 265903104	10 545					
Settled	INVESTMENT TECHNOLOGY GROUP INC / 15 00						
	Other Charges 0 11						
22 Aug 01	DURA AUTOMOTIVE SYS INC COM	-4 700 000	67 019 76	-35 250 00	31 769 76	0 00	31 769 76
27 Aug 01	CUSIP 265903104	14 28					
Settled	NDB CAPITAL MARKETS						
	Other Charges 2 24						
10 Aug 01	DURECT CORP COM	-11,900 000	114 236 19	-155 350 93	-41 114 74	0 00	-41 114 74
15 Aug 01	CUSIP 266605104	9 60					
Settled	J P MORGAN SECURITIES INC						
	Other Charges 3 81						
19 Jul 01	DYCOM INDS INC COM	-1 000 000	23 192 22	20 460 00	2 732 22	0 00	2 732 22
24 Jul 01	CUSIP 267475101	23 253					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 0 78						

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
09 Aug 01	DYCOM INDS INC COM	-8,500 000	149 827 04	-139 019 86	10,807 18	0 00	10 807 18
14 Aug 01	CUSIP 287475101	17 6773					
Settled	BROADCORT CAPITAL CORP / 425 00						
	Other Charges 5 01						
09 Aug 01	EDISON SCHS INC CL A	-8 000 000	107 221 21	-114,315 70	-7,094 49	0 00	-7 094 49
14 Aug 01	CUSIP 281033100	17 9058					
Settled	INSTINET / 210 00						
	Other Charges 3 59						
13 Jul 01	EL PASO CORP COM	-300 000	15 628 47	-22 124 25	-6 497 78	0 00	-6 497 78
18 Jul 01	CUSIP 28336L109	52 15					
Settled	ROCHDALE SECURITIES CORPORATION / 18 00						
	Other Charges 0 53						
30 Aug 01	EL PASO CORP COM	-1 500 000	74 239 42	103 386 13	29 146 71	0 00	-29 146 71
05 Sep 01	CUSIP 28336L109	49 5548					
Settled	ROCHDALE SECURITIES CORPORATION / 90 00						
	Other Charges 2 48						
05 Sep 01	EL PASO CORP COM	-200 000	9 969 78	-13 243 30	-3,273 52	0 00	-3 273 52
10 Sep 01	CUSIP 28336L109	49 9008					
Settled	AUTRANET INC / 10 00						
	Other Charges 0 34						
06 Sep 01	EL PASO CORP COM	-600 000	29 946 62	-39 614 25	-9,667 63	0 00	-9 667 63
11 Sep 01	CUSIP 28336L109	49 9627					
Settled	DEUTSCHE BANC ALEX, BROWN INC / 30 00						
	Other Charges 1 00						
18 Sep 01	EL PASO CORP COM	-700 000	32,161 19	-45 444 00	-13 282 81	0 00	13,282 81
21 Sep 01	CUSIP 28336L109	46 0061					
Settled	ROCHDALE SECURITIES CORPORATION / 42 00						
	Other Charges 1 08						
05 Feb 01	EMC CORP COM	-8 808 000	483 963 95	-110 978 92	372 985 03	0 00	372 985 03
08 Feb 01	CUSIP 268648102	71 1608					
Settled	UBS WARBURG DILLON READ LLC / 340 30						
	Other Charges 16 15						
01 Mar 01	EMC CORP COM	-900 000	34 587 64	5 827 17	28 760 47	0 00	28 760 47
06 Mar 01	CUSIP 268648102	38 482					
Settled	PRUDENTIAL SECURITIES INCORP / 45 00						
	Other Charges 1 16						

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
14 Jun 01	EMC CORP COM	-1 400 000	39 674 67	-43 366 39	-3 691 72	0 00	-3 691 72
19 Jun 01	CUSIP 268648102	28 40					
Settled	ROCHDALE SECURITIES CORPORATION / 84 00						
	Other Charges 1 33						
22 Jun 01	EMC CORP COM	-900 000	23 845 33	-5 827 17	18 018 16	0 00	18 018 16
27 Jun 01	CUSIP 268648102	28 5557					
Settled	ROCHDALE SECURITIES CORPORATION / 54 00						
	Other Charges 0 80						
09 Aug 01	EMC CORP COM	-2 200 000	38 586 71	-6 095 29	32 491 42	0 00	32 491 42
14 Aug 01	CUSIP 268648102	17 59					
Settled	BROADCORT CAPITAL CORP / 110 00						
	Other Charges 1 29						
11 Jul 01	EMERSON ELEC CO COM	-2 100 000	112 867 66	148 694 75	-35 827 09	0 00	-35 827 09
16 Jul 01	CUSIP 291011104	53 7983					
Settled	PERSHING DM/DONALDSON LUFKIN/JE / 105 00						
	Other Charges 3 77						
01 Nov 01	EMERSON ELEC CO COM	-100 000	5,107 82	-5 638 00	-530 18	0 00	-530 18
06 Nov 01	CUSIP 291011104	51 11					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 18						
02 Oct 01	EMULEX CORP COM NEW	-2,450 000	22 554 68	-65 284 42	-42 729 74	0 00	-42,729 74
05 Oct 01	CUSIP 292475209	9 2063					
Settled	ROBERTSON STEPHENS & CO L R						
	Other Charges 0 76						
03 Oct 01	EMULEX CORP COM NEW	-1,530 000	17 675 81	-40 769 45	-23 093 64	0 00	-23 093 64
09 Oct 01	CUSIP 292475209	11 5532					
Settled	ROBERTSON STEPHENS & CO L R						
	Other Charges 0 59						
04 Oct 01	EMULEX CORP COM NEW	-3 580 000	51 587 15	-62 583 73	-10 996 58	0 00	10 996 58
10 Oct 01	CUSIP 292475209	14 4103					
Settled	ROBERTSON STEPHENS & CO L R						
	Other Charges 1 72						



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Account number FFCOnc

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
08 Oct 01	EMULEX CORP COM NEW	-1,420 000	24 287 57	-24,154 91	132 66	0 00	132 66
11 Oct 01	CUSIP 292475209	17 1345					
Settled	B TRADE SERVICES / 42 60 Other Charges 0 82						
11 Oct 01	EMULEX CORP COM NEW	-3,510 000	67 068 95	-49,563 30	17 505 65	0 00	17 505 65
16 Oct 01	CUSIP 292475209	19 1386					
Settled	B TRADE SERVICES / 105 30 Other Charges 2 24						
15 Oct 01	EMULEX CORP COM NEW	-1,110 000	22 284 28	-15 673 87	6 610 41	0 00	6 610 41
18 Oct 01	CUSIP 292475209	20 1066					
Settled	B TRADE SERVICES / 33 30 Other Charges 0 75						
09 Aug 01	ENERGY CONVERSION DEVICES INC COM	-700 000	15 350 48	15 504 23	-153 75	0 00	153 75
14 Aug 01	CUSIP 292659109	21 97					
Settled	BRIDGE TRADING COMPANY / 28 00 Other Charges 0 52						
16 May 01	ENRON CORP COM	-400 000	22 131 26	29 000 16	-6 868 90	0 00	-6 868 90
21 May 01	CUSIP 293561106	55 39					
Settled	ROCHDALE SECURITIES CORPORATION / 24 00 Other Charges 0 74						
17 May 01	ENRON CORP COM	-700 000	37 769 68	-50 750 28	-12 980 60	0 00	-12 980 60
22 May 01	CUSIP 293561106	54 0085					
Settled	PRUDENTIAL SECURITIES INCORP / 35 00 Other Charges 1 27						
30 Aug 01	ENRON CORP COM	-3,200 000	113 084 22	-219 861 54	-106 777 32	0 00	-106 777 32
05 Sep 01	CUSIP 293561106	35 40					
Settled	BROADCORT CAPITAL CORP / 192 00 Other Charges 3 78						
30 Nov 01	ENRON CORP COM	-700 000	160 99	-29 967 00	-29 806 01	0 00	29,806 01
07 Dec 01	CUSIP 293561106	0 26					
Settled	JEFFERIES & COMPANY / 21 00 Other Charges 0 01						
07 Aug 01	ENSCO INTL INC COM	-5 300 000	106 319 21	-120 017 44	-13 698 23	0 00	-13 698 23
10 Aug 01	CUSIP 26874Q100	20 1109					
Settled	BROADCORT CAPITAL CORP / 265 00 Other Charges 3 56						

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Account number FFCNC

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
12 Jul 01	ENTREMED INC COM	-1 300 000	16 943 24	-23 400 00	-6 456 76	0 00	-6 456 76
17 Jul 01	CUSIP 29382F103	13 0337					
Settled	MONTGOMERY SECURITIES						
	Other Charges 0 57						
13 Jul 01	ENTREMED INC COM	-1 600 000	20,847 30	-28 800 00	-7 952 70	0 00	-7 952 70
18 Jul 01	CUSIP 29382F103	13 03					
Settled	MONTGOMERY SECURITIES						
	Other Charges 0 70						
26 Oct 01	EOG RESOURCES INC COM	-800 000	29 958 99	-28 462 64	1 496 35	0 00	1 496 35
31 Oct 01	CUSIP 26875P101	37 51					
Settled	KNIGHT SECURITIES L P / 48 00						
	Other Charges 1 01						
05 Dec 01	EOG RESOURCES INC COM	-700 000	27,110 09	24 904 81	2 205 28	0 00	2 205 28
10 Dec 01	CUSIP 26875P101	38 79					
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 42 00						
	Other Charges 0 91						
10 Aug 01	ESPEED INC CL A	-5 100 000	59 922 99	-102,000 00	-42 077 01	0 00	-42 077 01
15 Aug 01	CUSIP 296643109	11 78					
Settled	B TRADE SERVICES / 153 00						
	Other Charges 2 01						
21 May 01	ETHAN ALLEN INTERIORS INC COM	-900 000	33,371 06	-6 756 67	26 614 39	0 00	26,614 39
24 May 01	CUSIP 297602104	37 1302					
Settled	UBS WARBURG DILLON READ LLC / 45 00						
	Other Charges 1 12						
22 Jun 01	ETHAN ALLEN INTERIORS INC COM	-1,200 000	40 359 33	-8 928 00	31 431 33	0 00	31 431 33
27 Jun 01	CUSIP 297602104	33 6639					
Settled	JONES & ASSOCIATES / 36 00						
	Other Charges 1 35						
02 Jul 01	ETHAN ALLEN INTERIORS INC COM	-500 000	17,318 32	-3 720 00	13 598 32	0 00	13 598 32
06 Jul 01	CUSIP 297602104	34 6978					
Settled	WACHOVIA SECURITIES / 30 00						
	Other Charges 0 58						

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
24 Oct 01	ETHAN ALLEN INTERIORS INC COM	-600 000	19 763 76	-4 464 00	15 299 76	0 00	15 299 76
29 Oct 01	CUSIP 297602104	32 9907					
Settled	BLAIR, WILLIAM & CO / 30 00						
	Other Charges 0 66						
25 Oct 01	ETHAN ALLEN INTERIORS INC COM	-500 000	16 412 15	-3 720 00	12,692 15	0 00	12,692 15
30 Oct 01	CUSIP 297602104	32 8754					
Settled	BLAIR WILLIAM & CO / 25 00						
	Other Charges 0 55						
08 Mar 01	EVERGREEN RES INC COM NO PAR	-1,400 000	58 714 04	-47,869 92	10 844 12	0 00	10 844 12
13 Mar 01	CUSIP 299900308	42 00					
Settled	HOWARD, WEIL, DIV LEGG MASON / 84 00						
	Other Charges 1 96						
24 Jan 01	EXTD STAY AMER INC COM	-700 000	11,507 40	-8 435 00	3 072 40	0 00	3 072 40
29 Jan 01	CUSIP 30224P101	18 4897					
Settled	ALLEN & COMPANY INC / 35 00						
	Other Charges 0 39						
15 Feb 01	EXTD STAY AMER INC COM	-700 000	12 941 72	-8,432 13	4 509 59	0 00	4 509 59
21 Feb 01	CUSIP 30224P101	18 5388					
Settled	ALLEN & COMPANY, INC / 35 00						
	Other Charges 0 44						
01 Nov 01	EXXON MOBIL CORP COM	-100 000	4,045 86	-4,098 00	-52 14	0 00	-52 14
06 Nov 01	CUSIP 30231G102	40 49					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 14						
10 Jul 01	FAIRCHILD SEMICONDUCTOR INTL INC CL A	-1,500 000	30,438 03	21 115 05	9,322 98	0 00	9 322 98
13 Jul 01	CUSIP 303726103	20 3527					
Settled	KNIGHT SECURITIES L P / 90 00						
	Other Charges 1 02						
02 Oct 01	FAIRCHILD SEMICONDUCTOR INTL INC CL A	-1 720 000	26 859 48	-37 057 74	-10 198 26	0 00	10 198 26
05 Oct 01	CUSIP 303726103	15 6665					
Settled	FIRST BOSTON CORPORATION / 86 00						
	Other Charges 0 90						
04 Oct 01	FAIRCHILD SEMICONDUCTOR INTL INC CL A	-1 200 000	21 588 59	-25,854 24	-4 265 65	0 00	-4 265 65
10 Oct 01	CUSIP 303726103	18 0411					
Settled	FIRST BOSTON CORPORATION / 60 00						
	Other Charges 0 73						

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<u>Trade date</u>	<u>Security Description</u>					<u>Realized gain/loss</u>		
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Transaction</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
<u>Trade Status</u>	<u>Broker/ Commission</u>	<u>Price</u>	<u>amount</u>					
<b>Sales</b>								
<b>Equities</b>								
<b>Common stock</b>								
<b>United States - USD</b>								
08 Oct 01	FAIRCHILD SEMICONDUCTOR INTL INC CL A	-390 000	6 927 25	-8 402 63	1 475 38	0 00	1 475 38	
11 Oct 01	CUSIP 303726103	17 8128						
Settled	FIRST BOSTON CORPORATION / 19 50							
	Other Charges 0 24							
09 Oct 01	FAIRCHILD SEMICONDUCTOR INTL INC CL A	-900 000	16 634 41	-19 390 68	-2 756 27	0 00	-2 756 27	
12 Oct 01	CUSIP 303726103	18 5333						
Settled	FIRST BOSTON CORPORATION / 45 00							
	Other Charges 0 56							
10 Oct 01	FAIRCHILD SEMICONDUCTOR INTL INC CL A	-615 000	11 672 30	-13 250 30	-1 578 00	0 00	-1,578 00	
15 Oct 01	CUSIP 303726103	19 03						
Settled	FIRST BOSTON CORPORATION / 30 75							
	Other Charges 0 40							
11 Oct 01	FAIRCHILD SEMICONDUCTOR INTL INC CL A	-675 000	13 606 12	-14 359 76	-753 64	0 00	-753 64	
16 Oct 01	CUSIP 303726103	20 2079						
Settled	FIRST BOSTON CORPORATION / 33 75							
	Other Charges 0 46							
26 Nov 01	FEDT DEPT STORES INC DEL COM	-500 000	18 895 36	-22,984 00	-4,088 64	0 00	-4 088 64	
29 Nov 01	CUSIP 31410H101	37 892						
Settled	KNIGHT SECURITIES L P / 50 00							
	Other Charges 0 64							
05 Jan 01	FHLMC VTG COM	-1,000 000	63,197 89	-61,918 30	1 279 59	0 00	1 279 59	
10 Jan 01	CUSIP 313400301	63 25						
Settled	KNIGHT SECURITIES L P / 50 00							
	Other Charges 2 11							
01 Nov 01	FHLMC VTG COM	-100 000	6 967 76	-6 883 00	84 76	0 00	84 76	
06 Nov 01	CUSIP 313400301	69 71						
Settled	JEFFERIES & COMPANY / 3 00							
	Other Charges 0 24							
02 Nov 01	FILENET CORP COM	-2,500 000	40 348 65	35 600 00	4 748 65	0 00	4 748 65	
07 Nov 01	CUSIP 316869106	16 14						
Settled	KNIGHT SECURITIES L P							
	Other Charges 1 35							

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Trade date	Security Description					Realized gain/loss	
Settle date	Asset ID	Shares/PAR	Transaction	Cost	Market	Translation	Total
Trade Status	Broker/ Commission	Price	amount				
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
07 Dec 01	FILENET CORP COM	-2 000 000	38 918 76	-28 355 00	8 563 76	0 00	8 563 76
12 Dec 01	CUSIP 316869106	18 48					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 24						
23 Nov 01	FIRSTENERGY CORP COM	-0 520	17 61	28 76	-11 15	0 00	-11 15
23 Nov 01	CUSIP 337932107	0 00					
Settled							
10 Dec 01	FLEETBOSTON FINL CORP COM STK	-5,300 000	196 305 44	-210,675 63	-14,370 19	0 00	-14 370 19
13 Dec 01	CUSIP 339030108	37 09					
Settled	KNIGHT SECURITIES L P / 265 00						
	Other Charges 6 56						
14 Aug 01	FLEETWOOD ENTERPRISES INC COM	-3 000 000	47 388 51	-42 360 00	5 028 51	0 00	5 028 51
17 Aug 01	CUSIP 339099103	15 8567					
Settled	KNIGHT SECURITIES L P / 180 00						
	Other Charges 1 59						
20 Sep 01	FLEETWOOD ENTERPRISES INC COM	-5 500 000	51 956 20	-63,192 60	-11,236 40	0 00	-11 236 40
25 Sep 01	CUSIP 339099103	9 5069					
Settled	KNIGHT SECURITIES L P / 330 00						
	Other Charges 1 75						
07 Aug 01	FLEMING COS INC COM	-4 500 000	151,459 99	107 485 20	43 974 79	0 00	43,974 79
10 Aug 01	CUSIP 339130106	33 7089					
Settled	BROADCORT CAPITAL CORP / 225 00						
	Other Charges 5 06						
25 Apr 01	FLUOR CORP NEW COM	-600 000	29 723 00	26 909 10	2 813 90	0 00	2 813 90
30 Apr 01	CUSIP 343412102	49 60					
Settled	RAGEN MAC KENZIE INC / 36 00						
	Other Charges 1 00						
12 Jun 01	FLUOR CORP NEW COM	-1,600 000	82 913 39	-71 757 60	11,155 79	0 00	11 155 79
15 Jun 01	CUSIP 343412102	51 8828					
Settled	BROADCORT CAPITAL CORP / 96 00						
	Other Charges 2 77						
01 Nov 01	FNMA COM STK	100 000	8,259 72	-8 394 00	134 28	0 00	-134 28
06 Nov 01	CUSIP 313586109	82 83					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 28						

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
12 Jan 01	FORD MTR CO DEL COM PAR \$0 01	-3,845 000	100,255 03	-119 832 17	-19 577 14	0 00	-19 577 14
18 Jan 01	CUSIP 345370860	28 125					
Settled	KNIGHT SECURITIES L P / 192 25						
	Other Charges 3 35						
25 Jul 01	FOREST LAB INC COM	-2 000 000	150 678 37	-130 737 50	19 940 87	0 00	19,940 87
30 Jul 01	CUSIP 345838106	75 3917					
Settled	DONALDSON AND COMPANY INC / 100 00						
	Other Charges 5 03						
07 Mar 01	FOREST OIL CORP COM PAR \$0 01	-300 000	10 610 55	-6 600 00	4 010 55	0 00	4 010 55
12 Mar 01	CUSIP 346091705	35 4197					
Settled	HOWARD, WEIL, DIV LEGG MASON / 15 00						
	Other Charges 0 36						
08 Mar 01	FOREST OIL CORP COM PAR \$0 01	-500 000	17 886 90	-10 990 00	6 896 90	0 00	6,896 90
13 Mar 01	CUSIP 346091705	35 835					
Settled	HOWARD WEIL DIV LEGG MASON / 30 00						
	Other Charges 0 60						
27 Mar 01	FOREST OIL CORP COM PAR \$0 01	-950 000	28 737 11	20 876 25	7 860 86	0 00	7 860 86
30 Mar 01	CUSIP 346091705	30 3006					
Settled	HOWARD, WEIL, DIV LEGG MASON / 47 50						
	Other Charges 0 96						
22 Mar 01	GEN ELEC CO COM	-3,400 000	125,591 80	-190 135 04	-64 543 24	0 00	-64 543 24
27 Mar 01	CUSIP 369604103	37 00					
Settled	ROCHDALE SECURITIES CORPORATION / 204 00						
	Other Charges 4 20						
27 Dec 00	REVERSAL GENZYME CORP COM BIOSURGERY DIV	0 880	-10 38	18 36	7 98	0 00	7 98
27 Dec 00	CUSIP 372917708	0 00					
Pending							
27 Dec 00	GENZYME CORP COM BIOSURGERY DIV	-0 880	10 38	-10 37	0 01	0 00	0 01
27 Dec 00	CUSIP 372917708	0 00					
Pending							
14 Aug 01	GENZYME CORP COM BIOSURGERY DIV	-2,749 000	20 726 76	-32 410 71	-11 683 95	0 00	-11 683 95
17 Aug 01	CUSIP 372917708	7 54					
Settled	NDB CAPITAL MARKETS						
	Other Charges 0 70						

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FRIST FOUNDATION CONSOLIDATION

Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

14 Aug 01 17 Aug 01 Settled	GENZYME CORP COM BIOSURGERY DIV CUSIP 372917708 NDB CAPITAL MARKETS Other Charges 1 26	-5,000 000 7 54	37,698 74	39 611 00	-1 912 26	0 00	-1 912 26
14 Aug 01 17 Aug 01 Settled	GENZYME TRANSGENICS CORP COM CUSIP 37246E105 NDB CAPITAL MARKETS Other Charges 1 23	-7,100 000 5 18	36,776 77	-127,556 25	-90 779 48	0 00	-90 779 48
11 Jan 01 17 Jan 01 Settled	GETTY IMAGES INC COM CUSIP 374276103 DB CLEARING SERVICES Other Charges 1 54	-1,600 000 28 7949	46 070 30	-47 221 76	-1 151 46	0 00	-1 151 46
06 Feb 01 09 Feb 01 Settled	GETTY IMAGES INC COM CUSIP 374276103 THOMAS WEISEL PARTNERS LLC Other Charges 1 90	-1,900 000 29 9775	56,955 35	-56 075 84	879 51	0 00	879 51
10 Jan 01 16 Jan 01 Settled	GNT PRIDECO INC COM STK ISIN# US38821G1013 CUSIP 38821G101 SPEAR LEEDS AND KELLOGG / 162 00 Other Charges 1 83	-2 700 000 20 2783	54 587 58	-48 006 54	6 581 04	0 00	6 581 04
11 Jan 01 17 Jan 01 Settled	GNT PRIDECO INC COM STK ISIN# US38821G1013 CUSIP 38821G101 BRIDGE TRADING COMPANY / 54 00 Other Charges 0 61	-900 000 20 3017	18 216 92	-16,002 18	2,214 74	0 00	2 214 74
16 Jan 01 19 Jan 01 Settled	GNT PRIDECO INC COM STK ISIN# US38821G1013 CUSIP 38821G101 DEUTSCHE BANC ALEX, BROWN INC / 144 00 Other Charges 1 46	-2 400 000 18 2481	43 645 18	-42 672 48	972 70	0 00	972 70
12 Feb 01 15 Feb 01 Settled	GNT PRIDECO INC COM STK ISIN# US38821G1013 CUSIP 38821G101 WILLIAM O NEIL / 384 00 Other Charges 4 17	-6,400 000 19 5426	124,684 47	-120,460 16	4,224 31	0 00	4 224 31

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FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
01 Nov 01	GOLDEN W FNCL CORP COM	-100 000	4 722 84	-6 158 00	-1 435 16	0 00	-1 435 16
06 Nov 01	CUSIP 381317106	47 26					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 16						
20 Jun 01	GOLDMAN SACHS GROUP INC COM	-600 000	52,282 25	59 698 74	-7 416 49	0 00	-7 416 49
25 Jun 01	CUSIP 38141G104	87 20					
Settled	ROCHDALE SECURITIES CORPORATION / 36 00						
	Other Charges 1 75						
09 Aug 01	GOLDMAN SACHS GROUP INC COM	-300 000	23 994 90	-29,773 74	-5 778 84	0 00	-5 778 84
14 Aug 01	CUSIP 38141G104	80 0357					
Settled	BERNSTEIN SANFORD C & CO / 15 00						
	Other Charges 0 81						
14 Aug 01	GOLDMAN SACHS GROUP INC COM	-300 000	24 575 54	-29 773 74	-5,198 20	0 00	-5 198 20
17 Aug 01	CUSIP 38141G104	81 9712					
Settled	SMITH BARNEY INC / 15 00						
	Other Charges 0 82						
15 Aug 01	GOLDMAN SACHS GROUP INC COM	300 000	24 402 83	-29 773 74	5 370 91	0 00	-5 370 91
20 Aug 01	CUSIP 38141G104	81 3955					
Settled	SMITH BARNEY INC / 15 00						
	Other Charges 0 82						
22 Aug 01	GOLDMAN SACHS GROUP INC COM	-900 000	69 027 69	-88 428 90	-19 401 21	0 00	19 401 21
27 Aug 01	CUSIP 38141G104	76 76					
Settled	ROCHDALE SECURITIES CORPORATION / 54 00						
	Other Charges 2 31						
12 Oct 01	GOODRICH CORPORATION	-4,500 000	91,841 92	-173 143 00	-81,301 08	0 00	-81 301 08
17 Oct 01	CUSIP 382388106	20 47					
Settled	KNIGHT SECURITIES L P / 270 00						
	Other Charges 3 08						
03 May 01	GREENPOINT FNCL CORP COM	-700 000	25 864 13	-19,628 35	6 235 78	0 00	6 235 78
08 May 01	CUSIP 395384100	37 00					
Settled	SHERWOOD SECURITIES BROADCORT CAP / 35 00						
	Other Charges 0 87						
18 Oct 01	GTR BAY BANCORP COM	-3 000 000	62,337 92	-79 950 00	17 612 08	0 00	17 612 08
23 Oct 01	CUSIP 391648102	20 76					
Settled	KNIGHT SECURITIES L P						
	Other Charges 2 08						



» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

10 Apr 01	GUIDANT CORP COM STK	-2 600 000	98 953 21	-85 006 68	13 946 53	0 00	13 946 53
16 Apr 01	CUSIP 401698105	38 1202					
Settled	ROCHDALE SECURITIES CORPORATION / 158 00						
	Other Charges 3 31						
21 May 01	GUIDANT CORP COM STK	-500 000	18 664 07	5 695 00	12 969 07	0 00	12 969 07
24 May 01	CUSIP 401698105	37 3894					
Settled	BROADCORT CAPITAL CORP / 30 00						
	Other Charges 0 83						
21 May 01	GUIDANT CORP COM STK	-500 000	18,287 63	-5 695 00	12 592 63	0 00	12 592 63
24 May 01	CUSIP 401698105	38 8365					
Settled	BROADCORT CAPITAL CORP / 30 00						
	Other Charges 0 62						
22 May 01	GUIDANT CORP COM STK	-1,100 000	40,631 21	-12 529 00	28,102 21	0 00	28 102 21
25 May 01	CUSIP 401698105	36 9887					
Settled	BERNSTEIN, SANFORD C & CO / 55 00						
	Other Charges 1 36						
13 Mar 01	HARLEY DAVIDSON INC COM	-800 000	29 608 77	-8 349 40	21 259 37	0 00	21 259 37
16 Mar 01	CUSIP 412822108	37 0722					
Settled	ROCHDALE SECURITIES CORPORATION / 48 00						
	Other Charges 0 99						
17 May 01	HARLEY DAVIDSON INC COM	-500 000	24,376 73	-5 218 37	19,158 36	0 00	19 158 36
22 May 01	CUSIP 412822108	48 8051					
Settled	ROBERT W BAIRD & COMPANY INC MILWAUKEE						
	USA / 25 00						
	Other Charges 0 82						
17 Jul 01	HARLEY DAVIDSON INC COM	-800 000	41 697 56	-38,446 00	3 251 56	0 00	3 251 56
20 Jul 01	CUSIP 412822108	52 1837					
Settled	ROCHDALE SECURITIES CORPORATION / 48.00						
	Other Charges 1 40						
07 Nov 01	HARLEY DAVIDSON INC COM	-1,600 000	73,501 54	-70 733 00	2 768 54	0 00	2 768 54
13 Nov 01	CUSIP 412822108	46 00					
Settled	ROCHDALE SECURITIES CORPORATION / 96 00						
	Other Charges 2 46						

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FRIST FOUNDATION CONSOLIDATION

## » Investment Transaction Detail

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

### Sales

#### Equities

##### Common stock

##### United States - USD

21 Jun 01 26 Jun 01 Settled	HBR FLA BANCSHARES INC COM CUSIP 411901101 FRIEDMAN BILLING AND RAMSEY Other Charges 0 66	-1,100 000 18 00	19 799 34	13 322 76	6 476 58	0 00	6 476 58
26 Jun 01 29 Jun 01 Settled	HBR FLA BANCSHARES INC COM CUSIP 411901101 FRIEDMAN BILLING AND RAMSEY Other Charges 0 67	-1,100 000 18 05	19 854 33	-13 322 76	6 531 57	0 00	6 531 57
19 Jul 01 24 Jul 01 Settled	HBR FLA BANCSHARES INC COM CUSIP 411901101 FRIEDMAN BILLING AND RAMSEY Other Charges 0 32	-500 000 19 10	9 549 68	-6 055 80	3 493 88	0 00	3 493 88
03 Aug 01 08 Aug 01 Settled	HBR FLA BANCSHARES INC COM CUSIP 411901101 FRIEDMAN BILLING AND RAMSEY Other Charges 0 26	-400 000 19 2583	7,703 06	-4 844 64	2,858 42	0 00	2 858 42
02 Jan 01 05 Jan 01 Settled	HCA INC COM CUSIP 404119109 ROCHDALE SECURITIES CORPORATION / 2 400 00 Other Charges 58 30	-40 000 000 43 7179	1 746 257 70	-192 221 56	1 554 036 14	0 00	1 554 036 14
07 Feb 01 12 Feb 01 Settled	HCA INC COM CUSIP 404119109 ROCHDALE SECURITIES CORPORATION / 6,000 00 Other Charges 134 76	-100 000 000 40 428	4 036 665 24	480 553 91	3 556 111 33	0 00	3 556 111 33
08 Feb 01 13 Feb 01 Settled	HCA INC COM CUSIP 404119109 ROCHDALE SECURITIES CORPORATION / 600 00 Other Charges 13 39	-10,000 000 40 1562	400 948 61	-48 055 39	352 893 22	0 00	352 893 22
12 Feb 01 15 Feb 01 Settled	HCA INC COM CUSIP 404119109 ROCHDALE SECURITIES CORPORATION / 3,000 00 Other Charges 68 48	-50 000 000 41 085	2 051,181 52	-240 276 95	1 810 904 57	0 00	1 810 904 57

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**FRIST FOUNDATION CONSOLIDATION**

» **Investment Transaction Detail**

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

29 Mar 01	HCA INC COM	-30 000 000	1 198 160 00	-144 166 17	1 053 993 83	0 00	1,053 993 83	
03 Apr 01	CUSIP 404119109	40 00						
Settled	ROCHDALE SECURITIES CORPORATION / 1,800 00							
	Other Charges 40 00							
30 Mar 01	HCA INC COM	-70 000 000	2 805,457 34	-336 387 74	2 469 069 60	0 00	2 469 069 60	
04 Apr 01	CUSIP 404119109	40 1393						
Settled	ROCHDALE SECURITIES CORPORATION / 4,200 00							
	Other Charges 93 66							
02 Apr 01	HCA INC COM	-25,000 000	1 012,166 21	-120 138 48	892 027 73	0 00	892 027 73	
05 Apr 01	CUSIP 404119109	40 548						
Settled	ROCHDALE SECURITIES CORPORATION / 1,500 00							
	Other Charges 33 79							
04 Apr 01	HCA INC COM	-21,000 000	844,711 50	-100 916 32	743,795 18	0 00	743,795 18	
09 Apr 01	CUSIP 404119109	40 2857						
Settled	ROCHDALE SECURITIES CORPORATION / 1,260 00							
	Other Charges 28 20							
05 Apr 01	HCA INC COM	-5,000 000	201 893 26	-24 027 70	177,865 56	0 00	177 865 56	
10 Apr 01	CUSIP 404119109	40 44						
Settled	ROCHDALE SECURITIES CORPORATION / 300 00							
	Other Charges 6 74							
17 Apr 01	HCA INC COM	-4,000 000	159 754 66	19 222 16	140 532 50	0 00	140 532 50	
20 Apr 01	CUSIP 404119109	40 00						
Settled	ROCHDALE SECURITIES CORPORATION / 240 00							
	Other Charges 5 34							
30 May 01	HCA INC COM	-95,000 000	3,846,269 59	-456 526 21	3 389 743 38	0 00	3 389,743 38	
04 Jun 01	CUSIP 404119109	40 5484						
Settled	ROCHDALE SECURITIES CORPORATION / 5,700 00							
	Other Charges 128 41							
31 May 01	HCA INC COM	-10,000 000	404,386 50	-48,055 39	356 331 11	0 00	356 331 11	
05 Jun 01	CUSIP 404119109	40 50						
Settled	KNIGHT SECURITIES L P / 600 00							
	Other Charges 13 50							
01 Jun 01	HCA INC COM	-5 000 000	202 193 25	-24 027 70	178,165 55	0 00	178 165 55	
06 Jun 01	CUSIP 404119109	40 50						
Settled	KNIGHT SECURITIES L P / 300 00							
	Other Charges 6 75							

# Frist Foundation

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FRIST FOUNDATION CONSOLIDATION

## » Investment Transaction Detail

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

### Sales

#### Equities

#### Common stock

#### United States - USD

04 Jun 01 07 Jun 01 Settled	HCA INC COM CUSIP 404119109 KNIGHT SECURITIES L P / 1,740 00 Other Charges 39 34	-29 000 000 40 6897	1 178,221 96	-139 360 63	1,038 861 33	0 00	1 038 861 33
05 Jun 01 08 Jun 01 Settled	HCA INC COM CUSIP 404119109 KNIGHT SECURITIES L P / 3,600 00 Other Charges 81 81	-60 000 000 40 9014	2,450 402 19	-288 332 35	2 162 069 84	0 00	2 162 069 84
06 Jun 01 11 Jun 01 Settled	HCA INC COM CUSIP 404119109 KNIGHT SECURITIES L P / 1 500 00 Other Charges 34 34	-25 000 000 41 2024	1 028 525 66	-120,138 48	908 387 18	0 00	908 387 18
06 Jun 01 11 Jun 01 Settled	HCA INC COM CUSIP 404119109 KNIGHT SECURITIES L P / 600 00 Other Charges 13 80	-10 000 000 41 40	413 386 20	-48 055 39	365 330 81	0 00	365 330 81
12 Jun 01 15 Jun 01 Settled	HCA INC COM CUSIP 404119109 KNIGHT SECURITIES L P / 900 00 Other Charges 21 02	-15 000 000 42 025	629 453 98	-72 083 09	557 370 89	0 00	557 370 89
02 Jul 01 10 Jul 01 Settled	HCA INC COM CUSIP 404119109 KNIGHT SECURITIES L P / 5,100 00 Other Charges 127 71	-85,000 000 45 0706	3 825 773 29	408,470 82	3 417 302 47	0 00	3 417 302 47
03 Jul 01 10 Jul 01 Settled	HCA INC COM CUSIP 404119109 KNIGHT SECURITIES L P / 900 00 Other Charges 22 76	-15 000 000 45 5167	681 827 74	-72 083 09	609 744 65	0 00	609 744 65
01 Aug 01 06 Aug 01 Settled	HCA INC COM CUSIP 404119109 NDB CAPITAL MARKETS / 3 300 00 Other Charges 85 16	-55,000 000 46 4484	2,551,276 84	-264,304 65	2,286 972 19	0 00	2 286 972 19

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FRIST FOUNDATION CONSOLIDATION

Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
09 Aug 01	HCA INC COM	-10,000 000	441 135 27	-48,055 39	393,079 88	0 00	393 079 88
14 Aug 01	CUSIP 404119109	44 175					
Settled	NDB CAPITAL MARKETS / 600 00						
	Other Charges 14 73						
10 Aug 01	HCA INC COM	-30 000 000	1 352,153 86	-144 166 17	1 207 987 69	0 00	1 207 987 69
15 Aug 01	CUSIP 404119109	45 1333					
Settled	NDB CAPITAL MARKETS / 1 800 00						
	Other Charges 45 14						
13 Aug 01	HCA INC COM	-5,000 000	231 567 27	-24 027 70	207,539 57	0 00	207 539 57
16 Aug 01	CUSIP 404119109	48 375					
Settled	NDB CAPITAL MARKETS / 300 00						
	Other Charges 7 73						
04 Sep 01	HCA INC COM	-30,000 000	1 404 403 12	-144 166 17	1,260,236 95	0 00	1 260 236 95
07 Sep 01	CUSIP 404119109	46 875					
Settled	KNIGHT SECURITIES L P / 1 800 00						
	Other Charges 46 88						
05 Sep 01	HCA INC COM	-5 000 000	232,292 24	-24 027 70	208,264 54	0 00	208 264 54
10 Sep 01	CUSIP 404119109	46 52					
Settled	KNIGHT SECURITIES L P / 300 00						
	Other Charges 7 76						
07 Sep 01	HCA INC COM	-10,000 000	453 534 86	-48,055 39	405 479 47	0 00	405,479 47
12 Sep 01	CUSIP 404119109	45 415					
Settled	KNIGHT SECURITIES L P / 600 00						
	Other Charges 15 14						
10 Sep 01	HCA INC COM	-10 000 000	457,034 74	-48 055 39	408 979 35	0 00	408 979 35
13 Sep 01	CUSIP 404119109	45 765					
Settled	KNIGHT SECURITIES L P / 600 00						
	Other Charges 15 26						
17 Sep 01	HCA INC COM	-20 000 000	903,269 85	-96 110 78	807 159 07	0 00	807 159 07
20 Sep 01	CUSIP 404119109	45 1634925					
Settled	DEUTSCHE BANC ALEX, BROWN INC						
19 Sep 01	HCA INC COM	-5 000 000	224,692 50	-24 027 70	200 664 80	0 00	200,664 80
24 Sep 01	CUSIP 404119109	45 00					
Settled	NDB CAPITAL MARKETS / 300 00						
	Other Charges 7 50						

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
25 Sep 01	HCA INC COM	-15,000 000	633,028 36	-72 083 09	560,945 27	0 00	560 945 27
28 Sep 01	CUSIP 404119109	42 2633					
Settled	NDB CAPITAL MARKETS / 900 00						
	Other Charges 21 14						
26 Sep 01	HCA INC COM	-5 000 000	216,292 78	-24 027 70	192 265 08	0 00	192 265 08
01 Oct 01	CUSIP 404119109	43 32					
Settled	NDB CAPITAL MARKETS / 300 00						
	Other Charges 7 22						
09 Aug 01	HCC INS HLDGS INC COM	-4 300 000	100 891 82	-103 792 58	2 900 76	0 00	-2 900 76
14 Aug 01	CUSIP 404132102	23 514					
Settled	BROADCORT CAPITAL CORP / 215 00						
	Other Charges 3 38						
10 Jul 01	HEALTHSOUTH CORP COM STK	-1,000 000	18 639 44	15,800 00	839 44	0 00	839 44
13 Jul 01	CUSIP 421924101	16 70					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 0 56						
27 Dec 01	HEALTHSOUTH CORP COM STK	-5,000 000	70,797 63	-72 554 00	-1 756 37	0 00	-1 756 37
02 Jan 02	CUSIP 421924101	14 22					
Pending	KNIGHT SECURITIES L P / 300 00						
	Other Charges 2 37						
20 Feb 01	HELMERICH & PAYNE INC COM	-600 000	32 451 11	-13 805 04	18 646 07	0 00	18 646 07
23 Feb 01	CUSIP 423452101	54 137					
Settled	HOWARD, WEIL DIV LEGG MASON / 30 00						
	Other Charges 1 09						
02 Nov 01	HIGHWOODS PPTYS INC COM	-8 000 000	141,152 48	151,911 05	-10 758 57	0 00	10 758 57
07 Nov 01	CUSIP 431284108	23 5862					
Settled	KNIGHT SECURITIES L P / 360 00						
	Other Charges 4 72						
06 Aug 01	HILB ROGAL & HAMILTON CO COM	-1,400 000	65 897 76	-49 075 18	16 822 58	0 00	16,822 58
09 Aug 01	CUSIP 431294107	47 1214					
Settled	BROADCORT CAPITAL CORP / 70 00						
	Other Charges 2 20						

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

10 Jul 01	HLTH MGMT ASSOC INC NEW CL A COM	-1,000 000	20,609 31	-18 720 00	1 889 31	0 00	1 889 31
13 Jul 01	CUSIP 421933102	20 67					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 0 69						
19 Jul 01	HLTH MGMT ASSOC INC NEW CL A COM	-2 000 000	43,618 54	-35 720 00	7 898 54	0 00	7,898 54
24 Jul 01	CUSIP 421933102	21 87					
Settled	KNIGHT SECURITIES L P / 120 00						
	Other Charges 1 46						
18 Sep 01	HLTH MGMT ASSOC INC NEW CL A COM	-1,000 000	19,429 35	-16 540 00	2 889 35	0 00	2 889 35
21 Sep 01	CUSIP 421933102	19 49					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 0 65						
06 Mar 01	HNC SOFTWARE INC COM	-0 080	2 25	1 90	0 35	0 00	0 35
06 Mar 01	CUSIP 40425P107	0 00					
Settled							
09 May 01	HNC SOFTWARE INC COM	-2,400 000	64 408 81	-45 536 22	18 872 59	0 00	18 872 59
14 May 01	CUSIP 40425P107	26 8379					
Settled	SMITH BARNEY INC						
	Other Charges 2 15						
30 Jul 01	HNC SOFTWARE INC COM	-2,300 000	64 972 83	-25 019 86	39 952 97	0 00	39 952 97
02 Aug 01	CUSIP 40425P107	28 25					
Settled	ROBERTSON STEPHENS & CO L R						
	Other Charges 2 17						
21 Nov 01	HNC SOFTWARE INC COM	-4 000 000	86,497 11	-41,548 38	44 948 73	0 00	44 948 73
27 Nov 01	CUSIP 40425P107	21 625					
Settled	CANTOR FITZGERALD & CO						
	Other Charges 2 89						
10 Aug 01	HOME DEPOT INC COM	-1 200 000	56 918 78	-44 910 00	12,008 78	0 00	12 008 78
15 Aug 01	CUSIP 437076102	47 4839					
Settled	DONALDSON AND COMPANY INC / 60 00						
	Other Charges 1 90						
05 Sep 01	HSEHD INTL INC COM	-400 000	22,575 24	-26 224 00	-3 648 76	0 00	-3,648 76
10 Sep 01	CUSIP 441815107	56 50					
Settled	ROCHDALE SECURITIES CORPORATION / 24 00						
	Other Charges 0 76						

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
01 Nov 01	HSEHD INTL INC COM	-100 000	5 286 82	-6 627 00	-1,340 18	0 00	-1 340 18
06 Nov 01	CUSIP 441815107	52 90					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 18						
03 Dec 01	HSEHD INTL INC COM	-1 600 000	89 278 30	-103 908 08	-14 629 78	0 00	14 629 78
06 Dec 01	CUSIP 441815107	55 8508					
Settled	BROADCORT CAPITAL CORP / 80 00						
	Other Charges 2 98						
26 Dec 01	HUDSON UTD BANCORP COM	-600 000	17 279 42	-15 845 45	1,433 97	0 00	1 433 97
31 Dec 01	CUSIP 444165104	28 85					
Settled	FRIEDMAN BILLING AND RAMSEY / 30 00						
	Other Charges 0 58						
24 Jan 01	HYDRIL CO COM	-1,100 000	18 561 88	-18 700 00	-138 12	0 00	-138 12
29 Jan 01	CUSIP 448774109	16 875					
Settled	FIRST BOSTON CORPORATION						
	Other Charges 0 62						
29 Jan 01	HYDRIL CO COM	-2,400 000	40 198 66	-40,800 00	-601 34	0 00	-601 34
01 Feb 01	CUSIP 448774109	16 75					
Settled	FIRST BOSTON CORPORATION						
	Other Charges 1 34						
18 Oct 01	HYPERION SOLUTIONS CORP COM	-8 000 000	103 836 53	126 087 50	-22 250 97	0 00	22 250 97
23 Oct 01	CUSIP 44914M104	12 98					
Settled	KNIGHT SECURITIES L P						
	Other Charges 3 47						
01 Nov 01	HYPERION SOLUTIONS CORP COM	-1,600 000	24 327 50	-48 453 59	24 126 09	0 00	24 126 09
06 Nov 01	CUSIP 44914M104	15 2052					
Settled	PUNK ZIEGEL & KNOELL						
	Other Charges 0 62						
06 Nov 01	HYPERION SOLUTIONS CORP COM	-700 000	10,869 51	18,017 62	-7,148 11	0 00	-7,148 11
09 Nov 01	CUSIP 44914M104	15 5284					
Settled	PUNK, ZIEGEL & KNOELL						
	Other Charges 0 37						



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FRIST FOUNDATION CONSOLIDATION

**Investment Transaction Detail**

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<u>Trade date</u> <u>Settle date</u> Trade Status	<u>Security Description</u> <u>Asset ID</u> Broker/ Commission	<u>Shares/PAR</u> Price	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
12 Nov 01 15 Nov 01 Settled	HYPERION SOLUTIONS CORP COM CUSIP 44914M104 PUNK, ZIEGEL & KNOELL Other Charges 0 38	-700 000 18 0383	11,226 43	-16,985 78	-5 759 35	0 00	-5,759 35
14 Nov 01 19 Nov 01 Settled	HYPERION SOLUTIONS CORP COM CUSIP 44914M104 PUNK, ZIEGEL & KNOELL Other Charges 0 35	-600 000 17 1711	10 302 31	-13 435 29	-3,132 98	0 00	-3 132 98
18 Nov 01 21 Nov 01 Settled	HYPERION SOLUTIONS CORP COM CUSIP 44914M104 PUNK, ZIEGEL & KNOELL Other Charges 0 98	-1 600 000 18 2034	29,124 46	-24 626 57	4 497 89	0 00	4 497 89
19 Nov 01 23 Nov 01 Settled	HYPERION SOLUTIONS CORP COM CUSIP 44914M104 PUNK, ZIEGEL & KNOELL Other Charges 0 07	-100 000 18 6294	1 862 87	1 299 38	563 49	0 00	563 49
20 Nov 01 26 Nov 01 Settled	HYPERION SOLUTIONS CORP COM CUSIP 44914M104 PUNK, ZIEGEL & KNOELL Other Charges 0 19	-300 000 18 6182	5 585 27	-3,898 14	1 687 13	0 00	1 687 13
30 Nov 01 05 Dec 01 Settled	HYPERION SOLUTIONS CORP COM CUSIP 44914M104 PUNK, ZIEGEL & KNOELL Other Charges 0 32	-500 000 18 70	9 349 68	-6 496 90	2 852 78	0 00	2 852 78
06 Sep 01 11 Sep 01 Settled	IDEC PHARMACEUTICALS CORP COM CUSIP 449370105 INSTINET / 24 85 Other Charges 1 37	710 000 57 4935	40 794 17	-33 583 00	7 211 17	0 00	7,211 17
10 Sep 01 13 Sep 01 Settled	IDEC PHARMACEUTICALS CORP COM CUSIP 449370105 CANTOR FITZGERALD & CO Other Charges 0 96	-490 000 58 655	28,739 99	-23,177 00	5 562 99	0 00	5 562 99
10 Oct 01 15 Oct 01 Settled	IDEC PHARMACEUTICALS CORP COM CUSIP 449370105 B TRADE SERVICES / 63 90 Other Charges 3 51	-2,130 000 49 4335	105,225 95	-100 749 00	4 476 95	0 00	4,476 95

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Account number FFCNC

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FRIST FOUNDATION CONSOLIDATION

## » Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
11 Oct 01	IDEC PHARMACEUTICALS CORP COM	-2,170 000	117,294 35	-102 641 00	14 653 35	0 00	14,653 35
16 Oct 01	CUSIP 449370105	54 0845					
Settled	B TRADE SERVICES / 65 10						
	Other Charges 3 92						
09 Mar 01	IGATE CAP CORP COM STK ISIN# US45169U1051	-4 000 000	12 343 58	-91 941 55	79 597 97	0 00	79 597 97
14 Mar 01	CUSIP 45169U105	3 086					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 42						
19 Sep 01	ILEX ONCOLOGY INC COM	-4 900 000	96,526 78	-93 274 93	3,251 85	0 00	3 251 85
24 Sep 01	CUSIP 451923106	19 70					
Settled	NDB CAPITAL MARKETS						
	Other Charges 3 22						
10 Aug 01	IMMUNOMEDICS INC COM	-5,500 000	77,422 56	197 921 60	-120 499 04	0 00	120,499 04
15 Aug 01	CUSIP 452907108	14 0773					
Settled	MERRILL LYNCH PIERCE FENNER & SMITH						
	Other Charges 2 59						
26 Nov 01	INFOCUS CORP COM	-1,000 000	21,599 28	-17 420 00	4 179 28	0 00	4,179 28
29 Nov 01	CUSIP 45665B106	21 60					
Settled	KNIGHT SECURITIES L P						
	Other Charges 0 72						
30 Nov 01	INFOCUS CORP COM	-1 000 000	22,799 24	-17 420 00	5 379 24	0 00	5 379 24
05 Dec 01	CUSIP 45665B106	22 80					
Settled	KNIGHT SECURITIES L P						
	Other Charges 0 76						
07 Dec 01	INFOCUS CORP COM	-500 000	12,264 59	-8,710 00	3 554 59	0 00	3 554 59
12 Dec 01	CUSIP 45665B106	24 53					
Settled	KNIGHT SECURITIES L P						
	Other Charges 0 41						
18 Oct 01	INTEGRATED SILICON SOLUTION INC COM	-6 000 000	51 538 28	-81 922 50	-30 384 22	0 00	-30,384 22
23 Oct 01	CUSIP 45812P107	8 59					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 72						

Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
14 Jun 01	INTEL CORP CAP	-1,700 000	47 571 21	-52 115 00	-4 543 79	0 00	-4 543 79
19 Jun 01	CUSIP 458140100	27 984					
Settled	J P MORGAN SECURITIES INC						
	Other Charges 1 59						
09 Jul 01	INTELLIGROUP INC COM	-3,200 000	2,655 91	-30 519 85	-27 863 94	0 00	-27,863 94
12 Jul 01	CUSIP 45816A106	0 83					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 09						
08 Nov 01	INTER TEL INC COM	-800 000	14 119 52	12 046 88	2 072 64	0 00	2 072 64
14 Nov 01	CUSIP 458372109	17 85					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 48						
15 Nov 01	INTER TEL INC COM	-1,000 000	19 440 65	-15,058 60	4 382 05	0 00	4 382 05
20 Nov 01	CUSIP 458372109	19 4413					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 65						
20 Dec 01	INTER TEL INC COM	-200 000	3,829 87	-3,011 72	818 15	0 00	818 15
26 Dec 01	CUSIP 458372109	19 15					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 13						
21 Dec 01	INTER TEL INC COM	-200 000	3,829 87	-1 600 00	2,229 87	0 00	2 229 87
27 Dec 01	CUSIP 458372109	19 15					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 13						
28 Aug 01	INTERGRAPH CORP COM	-11,500 000	117 685 92	-100 261 58	17,424 34	0 00	17 424 34
31 Aug 01	CUSIP 458683109	10 2339					
Settled	SMITH BARNEY INC						
	Other Charges 3 93						
03 Aug 01	INTERSTATE BAKERIES CORP DEL COM NEW	-5,200 000	117,104 24	-106 193 88	10 910 36	0 00	10 910 36
08 Aug 01	CUSIP 46072H108	22 5708					
Settled	BROADCORT CAPITAL CORP / 260 00						
	Other Charges 3 92						
09 Aug 01	INTL FIBERCOM INC COM	-8,000 000	15 419 48	-51,105 00	-35 685 52	0 00	-35,685 52
14 Aug 01	CUSIP 45950T101	2 57					
Settled	SMITH BARNEY INC						
	Other Charges 0 52						

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» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
08 Mar 01	INTL RECTIFIER CORP COM	-1,500 000	61 070 76	-59 024 10	2,046 66	0 00	2 046 66
13 Mar 01	CUSIP 460254105	40 7752					
Settled	SUTRO & COMPANY / 90 00						
	Other Charges 2 04						
09 Mar 01	INTL RECTIFIER CORP COM	-500 000	19,469 35	-19 674 70	-205 35	0 00	-205 35
14 Mar 01	CUSIP 460254105	39 00					
Settled	SUTRO & COMPANY / 30 00						
	Other Charges 0 65						
22 Mar 01	IVAX CORP COM	-1 900 000	52,082 58	-84,343 57	-32 260 99	0 00	-32 260 99
27 Mar 01	CUSIP 465823102	27 4728					
Settled	ROCHDALE SECURITIES CORPORATION / 114 00						
	Other Charges 1 74						
03 Oct 01	IVAX CORP COM	-900 000	20 645 31	-34 216 64	-13 571 33	0 00	-13 571 33
09 Oct 01	CUSIP 465823102	23 00					
Settled	ROCHDALE SECURITIES CORPORATION / 54 00						
	Other Charges 0 69						
28 Dec 01	IVAX CORP COM	-300 000	6,134 90	-11 389 98	-5 255 08	0 00	-5 255 08
03 Jan 02	CUSIP 465823102	20 50					
Pending	ROCHDALE SECURITIES CORPORATION / 15 00						
	Other Charges 0 10						
14 May 01	JDA SOFTWARE GROUP INC COM	-2,000 000	29 579 01	-26 500 00	3 079 01	0 00	3 079 01
17 May 01	CUSIP 46612K108	14 79					
Settled	KNIGHT SECURITIES L P						
	Other Charges 0 99						
15 Jun 01	JDA SOFTWARE GROUP INC COM	-4 000 000	61 037 96	-49 187 50	11 850 46	0 00	11 850 46
20 Jun 01	CUSIP 46612K108	15 26					
Settled	KNIGHT SECURITIES L P						
	Other Charges 2 04						
13 Dec 01	JDS UNIPHASE CORP COM ISIN US46612J1016	-7 000 000	62 997 90	-233 862 00	-170 864 10	0 00	-170 864 10
31 Dec 01	CUSIP 46612J101	9 00					
Settled	SMITH BARNEY INC						
	Other Charges 2 10						

.. Investment Transaction Detail

<u>Trade date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>	<u>Cost</u>	<u>Market</u>	<u>Realized gain/loss</u>	<u>Total</u>
<u>Settle date</u>	<u>Asset ID</u>	<u>Price</u>				<u>Translation</u>	
<u>Trade Status</u>	<u>Broker/ Commission</u>						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
01 Nov 01	JEFFERSON PILOT CORP COM	-100 000	4 244 85	-4,698 00	-453 15	0 00	-453 15
06 Nov 01	CUSIP 475070108	42 48					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 15						
01 Nov 01	JOHNSON CTL INC COM	-100 000	7 396 75	-7,717 00	-320 25	0 00	-320 25
06 Nov 01	CUSIP 478366107	74 00					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 25						
03 Aug 01	JONES APPAREL GROUP INC COM	-12 900 000	436 650 42	106 693 05	329 957 37	0 00	329 957 37
08 Aug 01	CUSIP 480074103	33 90					
Settled	BROADCORT CAPITAL CORP / 645 00						
	Other Charges 14 58						
01 Nov 01	K MART CORP COM	-100 000	606 97	-1 251 00	-644 03	0 00	-644 03
06 Nov 01	CUSIP 482584109	6 10					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 03						
11 Dec 01	KEY ENERGY SVCS INC	-4,000 000	34,638 83	50 800 00	-16,161 17	0 00	-16,161 17
14 Dec 01	CUSIP 492914106	8 72					
Settled	KNIGHT SECURITIES L P / 240 00						
	Other Charges 1 17						
09 Jul 01	KIMBERLY-CLARK CORP COM	-200 000	11 167 62	-14 316 38	-3 148 76	0 00	-3 148 76
12 Jul 01	CUSIP 494368103	55 90					
Settled	ROCHDALE SECURITIES CORPORATION / 12 00						
	Other Charges 0 38						
13 Jul 01	KIMBERLY-CLARK CORP COM	-700 000	37 672 88	50,025 76	-12 352 88	0 00	12 352 88
18 Jul 01	CUSIP 494368103	53 8702					
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 35 00						
	Other Charges 1 26						
16 Oct 01	KIMBERLY-CLARK CORP COM	-1,800 000	99 623 25	-124 444 88	-24 821 63	0 00	-24 821 63
19 Oct 01	CUSIP 494368103	55 4081					
Settled	BROADCORT CAPITAL CORP / 108 00						
	Other Charges 3 33						
18 Oct 01	KIMBERLY-CLARK CORP COM	-600 000	32,545 55	-39,787 55	-7 242 00	0 00	-7 242 00
23 Oct 01	CUSIP 494368103	54 3044					
Settled	ROCHDALE SECURITIES CORPORATION / 38 00						
	Other Charges 1 09						

» Investment Transaction Detail

<u>Trade date</u>	<u>Security Description</u>					<u>Realized gain/loss</u>		
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
<u>Trade Status</u>	<u>Broker/ Commission</u>	<u>Price</u>						
<b>Sales</b>								
<b>Equities</b>								
<b>Common stock</b>								
<b>United States - USD</b>								
19 Oct 01	KIMBERLY-CLARK CORP COM	-1,200 000	63 719 07	-70 878 00	-7,158 93	0 00	-7 158 93	
24 Oct 01	CUSIP 494368103	53 161						
Settled	ROCHDALE SECURITIES CORPORATION / 72 00							
	Other Charges 2 13							
24 Sep 01	KINDER MORGAN INC COM STK	-910 000	46 468 14	-49 348 26	-2 880 12	0 00	-2 880 12	
27 Sep 01	CUSIP 49455P101	51 1156						
Settled	LEHMAN BROTHERS INC NEW YORK / 45 50							
	Other Charges 1 56							
27 Sep 01	KINDER MORGAN INC COM STK	-2 590 000	120 908 82	135 112 53	-14 203 71	0 00	-14 203 71	
02 Oct 01	CUSIP 49455P101	46 7345						
Settled	LEHMAN BROTHERS INC NEW YORK / 129 50							
	Other Charges 4 04							
28 Sep 01	KINDER MORGAN INC COM STK	-2 150 000	103 968 81	-112 159 05	-8 190 24	0 00	-8 190 24	
03 Oct 01	CUSIP 49455P101	48 4092						
Settled	BROADCORT CAPITAL CORP / 107 50							
	Other Charges 3 47							
31 Jul 01	KING PHARMACEUTICALS INC COM	-0 670	28 47	-27 69	0 78	0 00	0 78	
31 Jul 01	CUSIP 495582108	0 00						
Settled								
05 Nov 01	KING PHARMACEUTICALS INC COM	-1,510 000	56,590 49	-63 571 69	-6,981 20	0 00	-6 981 20	
08 Nov 01	CUSIP 495582108	37 5284						
Settled	LEHMAN BROTHERS INC NEW YORK / 75 50							
	Other Charges 1 89							
07 Nov 01	KING PHARMACEUTICALS INC COM	-6 250 000	235 617 13	-241 057 92	-5 440 79	0 00	-5 440 79	
13 Nov 01	CUSIP 495582108	37 75						
Settled	BROADCORT CAPITAL CORP / 312 50							
	Other Charges 7 87							
22 Feb 01	KOHL'S CORP COM	-400 000	26 808 14	-2 365 50	24 442 64	0 00	24 442 64	
27 Feb 01	CUSIP 500255104	67 0828						
Settled	ROCHDALE SECURITIES CORPORATION / 24 00							
	Other Charges 0 90							
27 Feb 01	KOHL'S CORP COM	-1,000 000	68 071 72	-5 913 75	62 157 97	0 00	62 157 97	
02 Mar 01	CUSIP 500255104	68 124						
Settled	BEAR STEARNS, SECURITIES CORP / 50 00							
	Other Charges 2 28							

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Account number FFCONC

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## Investment Transaction Detail

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

### Sales

#### Equities

##### Common stock

##### United States - USD

28 Feb 01	KOHL'S CORP COM	-100 000	6,723 67	-591 37	6 132 30	0 00	6,132 30
05 Mar 01	CUSIP 500255104	67 289					
Settled	BEAR STEARNS SECURITIES CORP / 5 00						
	Other Charges 0 23						
04 Apr 01	KOHL'S CORP COM	-1 200 000	67,470 50	-7,096 50	60 374 00	0 00	60,374 00
09 Apr 01	CUSIP 500255104	56 2873					
Settled	ROCHDALE SECURITIES CORPORATION / 72 00						
	Other Charges 2 26						
30 Jan 01	KOPIN CORP COM	-2,100 000	33 848 56	17,817 19	16 031 37	0 00	16 031 37
02 Feb 01	CUSIP 500600101	16 1189					
Settled	FIRST BOSTON CORPORATION						
	Other Charges 1 13						
11 Dec 01	LA Z BOY INC COM	-2 000 000	43 781 53	-36 000 00	7,781 53	0 00	7 781 53
14 Dec 01	CUSIP 505336107	21 9515					
Settled	KNIGHT SECURITIES L P / 120 00						
	Other Charges 1 47						
03 Oct 01	LAB CORP AMER HLDGS COM NEW	-620 000	50 883 93	51,509 21	-625 28	0 00	-625 28
09 Oct 01	CUSIP 50540R409	82 1236					
Settled	THOMAS WEISEL PARTNERS LLC / 31 00						
	Other Charges 1 70						
19 Oct 01	LAB CORP AMER HLDGS COM NEW	-600 000	50,268 12	-49 269 79	998 33	0 00	998 33
24 Oct 01	CUSIP 50540R409	83 833					
Settled	GOLDMAN SACHS & COMPANY / 30 00						
	Other Charges 1 68						
10 Jan 01	LAM RESH CORP COM	-2 600 000	51,647 27	-76 152 44	-24 505 17	0 00	-24 505 17
16 Jan 01	CUSIP 512807108	19 865					
Settled	ABN AMRO SECURITIES (USA) INC						
	Other Charges 1 73						
12 Jan 01	LAM RESH CORP COM	-800 000	12,550 86	-17,573 64	-5,022 78	0 00	-5,022 78
18 Jan 01	CUSIP 512807108	20 9188					
Settled	ABN AMRO SECURITIES (USA) INC						
	Other Charges 0 42						

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
30 Jan 01	LAM RESH CORP COM	-2,100 000	54 401 41	-61 347 68	-6 946 27	0 00	-6,946 27
02 Feb 01	CUSIP 512807108	25 9063					
Settled	ABN AMRO SECURITIES (USA) INC						
	Other Charges 1 82						
19 Sep 01	LEAP WIRELESS INTL INC COM	-4,200 000	53,422 21	-155 967 84	-102 545 63	0 00	-102 545 63
24 Sep 01	CUSIP 521863100	12 72					
Settled	NDB CAPITAL MARKETS						
	Other Charges 1 79						
28 Jun 01	LEHMAN BROS HLDGS INC COM	-500 000	38 793 70	31 580 00	7 213 70	0 00	7,213 70
03 Jul 01	CUSIP 524908100	77 65					
Settled	CLEARY GULL AND REILAND / 30 00						
	Other Charges 1 30						
05 Nov 01	LIBERTY MEDIA CORP NEW COM SER A	-8,700 000	99 124 48	-146 877 16	-47 752 68	0 00	-47 752 68
08 Nov 01	CUSIP 530718105	11 444					
Settled	U S CLEARING CORPORATION / 435 00						
	Other Charges 3 32						
28 Jun 01	LIBERTY PPTY TR SH BEN INT	-3 300 000	97,808 73	-89 305 92	8 502 81	0 00	8 502 81
03 Jul 01	CUSIP 531172104	29 70					
Settled	KNIGHT SECURITIES L P / 198 00						
	Other Charges 3 27						
23 Aug 01	LIFEPOINT HOSPS INC COM ISIN US53219L1098	-131 000	6 079 50	-740 21	5 339 29	0 00	5 339 29
28 Aug 01	CUSIP 53219L109	46 41					
Settled	NDB CAPITAL MARKETS						
	Other Charges 0 21						
27 Aug 01	LIFEPOINT HOSPS INC COM ISIN US53219L1098	-4,300 000	198 868 37	-45 804 03	153 064 34	0 00	153 064 34
30 Aug 01	CUSIP 53219L109	46 25					
Settled	LEHMAN BROTHERS INC NEW YORK						
	Other Charges 6 63						
24 Jul 01	LOC FINL CORP COM	-1,600 000	24 512 78	-20 480 00	4,032 78	0 00	4 032 78
27 Jul 01	CUSIP 539553107	15 321					
Settled	FRIEDMAN BILLING AND RAMSEY						
	Other Charges 0 82						
26 Jul 01	LOC FINL CORP COM	-800 000	12,359 58	-10 240 00	2 119 58	0 00	2,119 58
31 Jul 01	CUSIP 539553107	15 45					
Settled	FRIEDMAN BILLING AND RAMSEY						
	Other Charges 0 42						



» Investment Transaction Detail

<u>Trade date</u>	<u>Security Description</u>					<u>Realized gain/loss</u>		
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
<u>Trade Status</u>	<u>Broker/ Commission</u>	<u>Price</u>						
<b>Sales</b>								
<b>Equities</b>								
<b>Common stock</b>								
<b>United States - USD</b>								
01 Nov 01	LOCKHEED MARTIN CORP COM	-100 000	4 846 83	-3 807 00	1 039 83	0 00	1 039 83	
06 Nov 01	CUSIP 539830109	48 50						
Settled	JEFFERIES & COMPANY / 3 00							
	Other Charges 0 17							
01 Nov 01	LOWES COS INC COM	-100 000	3 508 88	-3,592 00	-83 12	0 00	-83 12	
06 Nov 01	CUSIP 548661107	35 12						
Settled	JEFFERIES & COMPANY / 3 00							
	Other Charges 0 12							
06 Feb 01	LSI LOGIC CORP COM	-500 000	11,147 52	-4 818 50	6 329 02	0 00	6 329 02	
09 Feb 01	CUSIP 502161102	22 3558						
Settled	VAN KASPER AND COMPANY / 30 00							
	Other Charges 0 38							
07 Feb 01	LSI LOGIC CORP COM	-300 000	6,360 53	-2 891 10	3 469 43	0 00	3,469 43	
12 Feb 01	CUSIP 502161102	21 2625						
Settled	VAN KASPER AND COMPANY / 18 00							
	Other Charges 0 22							
09 Feb 01	LSI LOGIC CORP COM	-800 000	16 168 65	-7 709 60	8,459 05	0 00	8 459 05	
14 Feb 01	CUSIP 502161102	20 2715						
Settled	VAN KASPER AND COMPANY / 48 00							
	Other Charges 0 55							
16 Feb 01	LSI LOGIC CORP COM	-400 000	8 235 72	-3,854 80	4 380 92	0 00	4 380 92	
22 Feb 01	CUSIP 502161102	20 65						
Settled	VAN KASPER AND COMPANY / 24 00							
	Other Charges 0 28							
06 Mar 01	LSI LOGIC CORP COM	-600 000	11,163 64	-5 782 20	5 381 44	0 00	5 381 44	
09 Mar 01	CUSIP 502161102	18 6667						
Settled	BLAIR, WILLIAM & CO / 36 00							
	Other Charges 0 38							
30 Mar 01	LSI LOGIC CORP COM	-1,400 000	21,683 31	13 491 80	8 191 51	0 00	8 191 51	
04 Apr 01	CUSIP 502161102	15 5486						
Settled	ESI SECURITIES CO / 84 00							
	Other Charges 0 73							

» Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
06 Apr 01	LSI LOGIC CORP COM	-2 700 000	41 356 94	26 019 90	15 337 04	0 00	15 337 04
11 Apr 01	CUSIP 502161102	15 3779					
Settled	BLAIR, WILLIAM & CO / 162 00						
	Other Charges 1 39						
05 Apr 01	LTX CORP COM	-800 000	11 394 57	20,006 28	-8,611 71	0 00	-8 611 71
10 Apr 01	CUSIP 502392103	19 0416					
Settled	INSTINET / 30 00						
	Other Charges 0 39						
19 Apr 01	LTX CORP COM	-600 000	15,486 38	-20 006 28	-4 519 90	0 00	-4 519 90
24 Apr 01	CUSIP 502392103	25 8115					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 52						
23 Apr 01	LTX CORP COM	-300 000	7,198 26	10 003 14	-2 804 88	0 00	-2 804 88
26 Apr 01	CUSIP 502392103	23 995					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 24						
24 May 01	LTX CORP COM	-500 000	13 379 55	-16 671 90	3 292 35	0 00	-3 292 35
30 May 01	CUSIP 502392103	26 76					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 45						
10 Aug 01	LTX CORP COM	-12 300 000	224 098 52	-248 872 50	-24 773 98	0 00	24,773 98
15 Aug 01	CUSIP 502392103	18 22					
Settled	SMITH BARNEY INC						
	Other Charges 7 48						
01 Nov 01	LUCENT TECHNOLOGIES INC COM STK	-300 000	2 039 93	-1 956 00	83 93	0 00	83 93
06 Nov 01	CUSIP 549463107	6 83					
Settled	JEFFERIES & COMPANY / 9 00						
	Other Charges 0 07						
18 Apr 01	LUMINEX CORP DEL COM	-1 700 000	23 189 94	-52 841 27	-29 651 33	0 00	29 651 33
23 Apr 01	CUSIP 55027E102	13 6416					
Settled	UBS WARBURG DILLON READ LLC						
	Other Charges 0 78						
23 Aug 01	LUMINEX CORP DEL COM	-2,300 000	45 308 48	-28 290 00	17 018 48	0 00	17 018 48
28 Aug 01	CUSIP 55027E102	19 70					
Settled	NDB CAPITAL MARKETS						
	Other Charges 1 52						

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» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
23 Nov 01	MANITOWOC INC COM	-1 500 000	43,432 54	-42,825 60	606 94	0 00	606 94
28 Nov 01	CUSIP 563571108	29 016					
Settled	KNIGHT SECURITIES L P / 90 00						
	Other Charges 1 46						
19 Jul 01	MANOR CARE INC NEW COM STK	-1,000 000	31,888 93	-21 950 00	9 938 93	0 00	9 938 93
24 Jul 01	CUSIP 564055101	31 95					
Settled	PRUDENTIAL SECURITIES INCORP / 60 00						
	Other Charges 1 07						
14 Aug 01	MANOR CARE INC NEW COM STK	-3,500 000	106 077 60	-74 595 00	31,482 60	0 00	31 482 60
17 Aug 01	CUSIP 564055101	30 3689					
Settled	KNIGHT SECURITIES L P / 210 00						
	Other Charges 3 55						
01 Nov 01	MATTEL INC COM	-200 000	3 793 87	-3 506 00	287 87	0 00	287 87
06 Nov 01	CUSIP 577081102	19 00					
Settled	JEFFERIES & COMPANY / 6 00						
	Other Charges 0 13						
23 Feb 01	MAVERICK TUBE CORP COM	-500 000	9 726 17	-11 997 95	-2 271 78	0 00	2 271 78
28 Feb 01	CUSIP 577914104	19 513					
Settled	SPEAR LEEDS AND KELLOGG / 30 00						
	Other Charges 0 33						
30 May 01	MAVERICK TUBE CORP COM	-1 300 000	30 202 02	-31 194 67	-992 65	0 00	-992 65
04 Jun 01	CUSIP 577914104	23 2931					
Settled	BRIDGE TRADING COMPANY / 78 00						
	Other Charges 1 01						
31 May 01	MAVERICK TUBE CORP COM	-3,300 000	78,677 29	-79,186 47	-509 18	0 00	-509 18
05 Jun 01	CUSIP 577914104	23 9024					
Settled	BRIDGE TRADING COMPANY / 198 00						
	Other Charges 2 63						
29 Jun 01	MAXIMUS INC COM	-700 000	28 140 60	-23 765 00	4 375 60	0 00	4 375 60
05 Jul 01	CUSIP 577933104	40 2522					
Settled	FRANK RUSSELL SECURITIES INC / 35 00						
	Other Charges 0 94						

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

*Sales*

**Equities**

**Common stock**

**United States - USD**

22 Mar 01	MBNA CORP COM	-1,100 000	31,514 60	-42 885 92	-11,371 32	0 00	-11 371 32
27 Mar 01	CUSIP 55262L100	28 7106					
Settled	ROCHDALE SECURITIES CORPORATION / 66 00						
	Other Charges 1 06						
05 Sep 01	MBNA CORP COM	-1,400 000	44 434 51	-52 078 70	-7,644 19	0 00	-7 644 19
10 Sep 01	CUSIP 55262L100	31 80					
Settled	BROADCORT CAPITAL CORP / 84 00						
	Other Charges 1 49						
01 Nov 01	MC DONALDS CORP COM	-300 000	7,850 73	-8 496 00	-645 27	0 00	-645 27
06 Nov 01	CUSIP 580135101	26 20					
Settled	JEFFERIES & COMPANY / 9 00						
	Other Charges 0 27						
23 Feb 01	MCDATA CORP CL A	-298 000	5 522 26	-1 173 70	4 348 56	0 00	4 348 56
28 Feb 01	CUSIP 580031201	18 5317					
Settled	CANTOR FITZGERALD & CO						
	Other Charges 0 19						
03 May 01	MCDATA CORP CL A	-66 000	2 001 37	-3 153 87	-1 152 50	0 00	-1 152 50
08 May 01	CUSIP 580031201	30 3248485					
Settled	DONALDSON AND COMPANY INC						
	Other Charges 0 07						
28 Jun 01	MCDATA CORP CL A	-80 000	1,598 54	-134 83	1 463 71	0 00	1 463 71
03 Jul 01	CUSIP 580031201	19 9825					
Settled	SMITH BARNEY INC						
	Other Charges 0 06						
11 Sep 01	MCDATA CORP CL A	-0 250	5 73	11 95	-6 22	0 00	-6 22
11 Sep 01	CUSIP 580031201	0 00					
Pending							
11 Sep 01	MCDATA CORP CL A	-0 130	2 98	-0 51	2 47	0 00	2 47
11 Sep 01	CUSIP 580031201	0 00					
Settled							
11 Sep 01	MCDATA CORP CL A	-0 010	0 23	-0 04	0 19	0 00	0 19
11 Sep 01	CUSIP 580031201	0 00					
Settled							

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» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

11 Sep 01 11 Sep 01 Settled	MCDATA CORP CL A CUSIP 580031201	-0 010 0 00	0 23	-0 02	0 21	0 00	0 21
11 Sep 01 11 Sep 01 Settled	MCDATA CORP CL A CUSIP 580031201	-0 970 0 00	22 25	-1 63	20 62	0 00	20 62
07 Jun 01 12 Jun 01 Settled	MCKESSON CORP CUSIP 58155Q103 KNIGHT SECURITIES L P / 360 00 Other Charges 8 30	-7,200 000 34 5667	248 511 94	-243,287 64	5,224 30	0 00	5,224 30
26 Jun 01 29 Jun 01 Settled	MCKESSON CORP CUSIP 58155Q103 KNIGHT SECURITIES L P / 110 00 Other Charges 2 70	-2 200 000 36 70	80 627 30	71 066 16	9,561 14	0 00	9 561 14
27 Jun 01 02 Jul 01 Settled	MCKESSON CORP CUSIP 58155Q103 KNIGHT SECURITIES L P / 85 00 Other Charges 2 09	-1,700 000 36 73	62 353 91	51 308 09	11 045 82	0 00	11 045 82
23 Oct 01 26 Oct 01 Settled	MCKESSON CORP CUSIP 58155Q103 KNIGHT SECURITIES L P / 335 00 Other Charges 8 73	-6,700 000 39 05	261,291 27	-194 198 81	67,092 46	0 00	67,092 46
19 Mar 01 22 Mar 01 Settled	MEDIMMUNE INC COM CUSIP 584699102 GOLDMAN SACHS & COMPANY Other Charges 0 66	-800 000 32 6131	19,567 20	-33 149 14	-13,581 94	0 00	-13,581 94
20 Mar 01 23 Mar 01 Settled	MEDIMMUNE INC COM CUSIP 584699102 MONTGOMERY SECURITIES Other Charges 0 33	-300 000 32 1781	9,653 10	-16 574 57	-6 921 47	0 00	6 921 47
21 Mar 01 26 Mar 01 Settled	MEDIMMUNE INC COM CUSIP 584699102 LEHMAN BROTHERS INC NEW YORK Other Charges 0 40	-400 000 29 5795	11 831 40	-21 136 19	9 304 79	0 00	9,304 79

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Pnce					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
22 Mar 01	MEDIMMUNE INC COM	-200 000	5 842 06	10 568 09	-4,726 03	0 00	-4 726 03
27 Mar 01	CUSIP 584699102	29 2113					
Settled	NEEDHAM & COMPANY						
	Other Charges 0 20						
21 May 01	MEDTRONIC INC COM	-100 000	4,493 85	-4 465 00	28 85	0 00	28 85
24 May 01	CUSIP 585055106	45 00					
Settled	ROCHDALE SECURITIES CORPORATION / 6 00						
	Other Charges 0 15						
23 May 01	MEDTRONIC INC COM	-1 000 000	41 479 41	-23,037 21	18,442 20	0 00	18,442 20
29 May 01	CUSIP 585055106	41 5408					
Settled	ROCHDALE SECURITIES CORPORATION / 60 00						
	Other Charges 1 39						
06 Nov 01	MEDTRONIC INC COM	-1,000 000	39 542 67	-45 315 00	-5 772 33	0 00	5 772 33
09 Nov 01	CUSIP 585055106	39 604					
Settled	ROCHDALE SECURITIES CORPORATION / 60 00						
	Other Charges 1 33						
19 Nov 01	MEDTRONIC INC COM	-700 000	29 231 02	-30 447 00	-1 215 98	0 00	-1 215 98
23 Nov 01	CUSIP 585055106	41 81					
Settled	ROCHDALE SECURITIES CORPORATION / 35 00						
	Other Charges 0 98						
24 Aug 01	MELLON FINL CORP COM	-1 200 000	43 801 65	-59 021 76	-15 220 11	0 00	-15 220 11
29 Aug 01	CUSIP 58551A108	38 5526					
Settled	MERRILL LYNCH PIERCE FENNER & SMITH / 60 00						
	Other Charges 1 47						
05 Sep 01	MELLON FINL CORP COM	-700 000	23 744 88	-33 957 14	10 212 26	0 00	-10 212 26
10 Sep 01	CUSIP 58551A108	33 9724					
Settled	SG COWEN AND COMPANY / 35 00						
	Other Charges 0 80						
01 Oct 01	MELLON FINL CORP COM	-1,000 000	31 446 24	-44 703 12	-13 256 88	0 00	-13 256 88
04 Oct 01	CUSIP 58551A108	31 5073					
Settled	BROADCORT CAPITAL CORP / 60 00						
	Other Charges 1 06						

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

05 Oct 01	MELLON FINL CORP COM	-1,100 000	34 912 83	-45 924 05	-11 011 22	0 00	-11 011 22
11 Oct 01	CUSIP 58551A108	31 80					
Settled	ROCHDALE SECURITIES CORPORATION / 68 00						
	Other Charges 1 17						
20 Apr 01	MERCK & CO INC COM	-1,300 000	95 783 53	-93 182 72	2 600 81	0 00	2 600 81
25 Apr 01	CUSIP 589331107	73 7421					
Settled	ROCHDALE SECURITIES CORPORATION / 78 00						
	Other Charges 3 20						
23 May 01	MERCK & CO INC COM	-600 000	44,482 51	-42 122 16	2 360 35	0 00	2 360 35
29 May 01	CUSIP 589331107	74 20					
Settled	ROCHDALE SECURITIES CORPORATION / 36 00						
	Other Charges 1 49						
22 Jun 01	MERCK & CO INC COM	-800 000	55 150 16	52 517 76	2 632 40	0 00	2 632 40
27 Jun 01	CUSIP 589331107	69 00					
Settled	ROCHDALE SECURITIES CORPORATION / 48 00						
	Other Charges 1 84						
11 Dec 01	MERCK & CO INC COM	-2,600 000	158 594 70	-137 320 25	21 274 45	0 00	21 274 45
14 Dec 01	CUSIP 589331107	61 05					
Settled	ROCHDALE SECURITIES CORPORATION / 130 00						
	Other Charges 5 30						
01 Nov 01	MERRILL LYNCH & CO INC COM	-2,000 000	86 981 09	-12 335 00	74,646 09	0 00	74 646 09
06 Nov 01	CUSIP 590188108	43 552					
Settled	BROADCORT CAPITAL CORP / 120 00						
	Other Charges 2 91						
14 Jun 01	METHODE ELECTRS INC CL A	-5,000 000	39,998 66	-31 666 75	8,331 91	0 00	8,331 91
19 Jun 01	CUSIP 591520200	8 00					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 34						
16 Jan 01	MFO VANGUARD INSTL INDEX FD SH BEN INT	-28,837 440	3 500 000 00	-3 436,306 32	63 693 68	0 00	63 693 68
17 Jan 01	CUSIP 922040100	121 37					
Settled							
29 Mar 01	MFO VANGUARD INSTL INDEX FD SH BEN INT	-4,765 080	500 000 00	-559 325 08	59 325 08	0 00	59 325 08
30 Mar 01	CUSIP 922040100	104 93					
Settled							

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
07 Aug 01 08 Aug 01 Settled	MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP 922040100	-90 678 270 110 28	10 000,000 00	-10 641 709 98	-641 709 98	0 00	-641 709 98
11 Oct 01 16 Oct 01 Settled	MGIC INVT CORP WIS COM CUSIP 552848103 BROADCORT CAPITAL CORP / 255 00 Other Charges 9 55	-5 100 000 56 1737	286,221 32	-359 062 84	-72,841 52	0 00	72 841 52
27 Sep 01 02 Oct 01 Settled	MICROSOFT CORP COM CUSIP 594918104 GOLDMAN SACHS & COMPANY Other Charges 0 81	-500 000 48 5532	24,275 79	-48 786 10	-24,510 31	0 00	-24 510 31
10 Aug 01 15 Aug 01 Settled	MIDWAY GAMES INC COM CUSIP 598148104 BROADCORT CAPITAL CORP / 380 00 Other Charges 3 54	-7,600 000 13 9636	105,739 82	-122 798 52	-17 058 70	0 00	17 058 70
09 Feb 01 14 Feb 01 Settled	MILLIPORE CORP COM CUSIP 601073109 DEUTSCHE BANC ALEX, BROWN INC / 132 00 Other Charges 3 82	-2 200 000 51 9863	114,234 04	118 820 90	-4 586 86	0 00	-4 586 86
01 Nov 01 06 Nov 01 Settled	MINN MNG & MFG CO COM CUSIP 604059105 JEFFERIES & COMPANY / 3 00 Other Charges 0 36	-100 000 106 27	10 623 64	-10 755 00	-131 36	0 00	131 36
10 Aug 01 15 Aug 01 Settled	MIPS TECHNOLOGIES INC CL A CUSIP 604567107 ROBERTSON STEPHENS & CO L R Other Charges 1 68	-4 000 000 12 60	50 398 32	129 239 20	-78 840 88	0 00	78 840 88
20 Apr 01 25 Apr 01 Settled	MIRANT CORP COM CUSIP 604675108 JBS WARBURG DILLON READ LLC / 36 00 Other Charges 0 64	-600 000 31 8963	19,101 14	-17 711 22	1 389 92	0 00	1,389 92
21 May 01 24 May 01 Settled	MIRANT CORP COM CUSIP 604675108 BRIDGE TRADING COMPANY / 72 00 Other Charges 1 87	-1 200 000 46 5747	55 815 77	-35 132 64	20 683 13	0 00	20 683 13



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» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

21 Jun 01	MIRANT CORP COM	-300 000	9 285 10	-8 565 81	7 19 29	0 00	7 19 29	
26 Jun 01	CUSIP 604675108	31 0114						
Settled	ALLEN & COMPANY INC / 18 00							
	Other Charges 0 32							
07 Aug 01	MIRANT CORP COM	-3 500 000	112 871 23	-94 263 49	18 607 74	0 00	18 607 74	
10 Aug 01	CUSIP 604675108	32 30						
Settled	BROADCORT CAPITAL CORP / 175 00							
	Other Charges 3 77							
21 Aug 01	MORGAN STANLEY DEAN WITTER & CO COM NEW	-2,300 000	121,812 21	-151,483 75	-29 671 54	0 00	-29 671 54	
24 Aug 01	ISIN #6174464486	53 0136						
Settled	CUSIP 617446448							
	BEAR STEARNS SECURITIES CORP / 115 00							
	Other Charges 4 07							
06 Apr 01	MOTOROLA INC COM	2 200 000	30 666 97	-120 887 33	-90 220 36	0 00	-90 220 36	
11 Apr 01	CUSIP 620076109	14 00						
Settled	ROCHDALE SECURITIES CORPORATION / 132 00							
	Other Charges 1 03							
12 Jun 01	MOTOROLA INC COM	-1,400 000	18 914 20	-65,350 62	-46 436 42	0 00	-46 436 42	
15 Jun 01	CUSIP 620076109	13 5706						
Settled	ROCHDALE SECURITIES CORPORATION / 84 00							
	Other Charges 0 64							
14 Jun 01	MOTOROLA INC COM	-2,100 000	29 273 02	-60,216 24	-30 943 22	0 00	-30 943 22	
19 Jun 01	CUSIP 620076109	14 00						
Settled	ROCHDALE SECURITIES CORPORATION / 126 00							
	Other Charges 0 98							
19 Jun 01	MOTOROLA INC COM	-1,900 000	25 407 46	-53 876 56	-28 469 10	0 00	-28 469 10	
22 Jun 01	CUSIP 620076109	13 4328						
Settled	ROCHDALE SECURITIES CORPORATION / 114 00							
	Other Charges 0 86							
20 Jun 01	MOTOROLA INC COM	-2 900 000	37,536 34	-74 337 08	-36 800 74	0 00	36 800 74	
25 Jun 01	CUSIP 620076109	13 004						
Settled	ROCHDALE SECURITIES CORPORATION / 174 00							
	Other Charges 1 26							

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» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
19 Jul 01	MURPHY OIL CORP COM	-600 000	41 978 59	-39 980 00	1 998 59	0 00	1 998 59
24 Jul 01	CUSIP 626717102	70 05					
Settled	KNIGHT SECURITIES L P / 50 00						
	Other Charges 1 41						
14 Aug 01	MURPHY OIL CORP COM	-600 000	46 908 41	-39 468 00	7 440 41	0 00	7 440 41
17 Aug 01	CUSIP 626717102	78 2433					
Settled	FIRST BOSTON CORPORATION / 36 00						
	Other Charges 1 57						
16 Feb 01	NABORS IND INC COM	-1 000 000	58 661 84	-28,188 10	30 473 74	0 00	30 473 74
22 Feb 01	CUSIP 629568106	58 7238					
Settled	MERRILL PROFESSIONAL CLEARING CORP / 60 00						
	Other Charges 1 96						
29 Mar 01	NABORS IND INC COM	-300 000	15 429 26	-8,456 43	6 972 83	0 00	6 972 83
03 Apr 01	CUSIP 629568106	51 4926					
Settled	ESI SECURITIES CO / 18 00						
	Other Charges 0 52						
18 May 01	NABORS IND INC COM	-300 000	16 919 43	16 209 00	710 43	0 00	710 43
23 May 01	CUSIP 629568106	56 45					
Settled	KNIGHT SECURITIES L P / 15 00						
	Other Charges 0 57						
23 May 01	NABORS IND INC COM	-700 000	36,513 86	19 731 67	16,782 19	0 00	16,782 19
29 May 01	CUSIP 629568106	52 2244					
Settled	MORGAN KEEGAN AND COMPANY / 42 00						
	Other Charges 1 22						
24 May 01	NABORS IND INC COM	-900 000	45 728 46	-25 369 29	20 359 17	0 00	20 359 17
04 Jun 01	CUSIP 629568106	50 8711					
Settled							
25 May 01	NABORS IND INC COM	-200 000	10 191 66	-5 637 62	4 554 04	0 00	4,554 04
31 May 01	CUSIP 629568106	51 00					
Settled	INSTINET / 8 00						
	Other Charges 0 34						
29 Mar 01	NATIONAL-OILWELL INC COM	-700 000	23 684 26	-25 440 94	-1 756 68	0 00	1 756 68
03 Apr 01	CUSIP 637071101	33 8958					
Settled	ESI SECURITIES CO / 42 00						
	Other Charges 0 80						

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
30 Mar 01	NATIONAL-OILWELL INC COM	-800 000	27 567 87	-29 075 36	-1 507 49	0 00	1 507 49
04 Apr 01	CUSIP 637071101	34 521					
Settled	ESI SECURITIES CO / 48 00						
	Other Charges 0 93						
02 May 01	NATIONAL-OILWELL INC COM	-2,000 000	70 447 64	-72 262 10	-1 814 46	0 00	1 814 46
07 May 01	CUSIP 637071101	35 285					
Settled	BROADCORT CAPITAL CORP / 120 00						
	Other Charges 2 36						
18 Jul 01	NATL COMM FINL CORP COM	-2,500 000	61,947 93	-66 562 50	-4,614 57	0 00	-4 614 57
23 Jul 01	CUSIP 63545P104	24 78					
Settled	KNIGHT SECURITIES L P						
	Other Charges 2 07						
18 Oct 01	NEWFIELD EXPL CO COM COM STK	-3,000 000	94,810 93	-106 443 00	-11,632 07	0 00	-11 632 07
23 Oct 01	CUSIP 651290108	31 6647					
Settled	KNIGHT SECURITIES L P / 180 00						
	Other Charges 3 17						
26 Oct 01	NEWFIELD EXPL CO COM COM STK	500 000	17 694 40	-16 785 00	909 40	0 00	909 40
31 Oct 01	CUSIP 651290108	35 49					
Settled	KNIGHT SECURITIES L P / 50 00						
	Other Charges 0 60						
22 Jan 01	NEWMONT MINING CORP NEW COM	-0 500	7 69	9 37	-1 68	0 00	-1 68
22 Jan 01	CUSIP 651639106	0 00					
Settled							
20 Apr 01	NEWMONT MINING CORP NEW COM	-3,097 000	51,804 88	-56 360 41	-4 555 53	0 00	-4 555 53
25 Apr 01	CUSIP 651639106	16 778					
Settled	UBS WARBURG DILLON READ LLC / 154 85						
	Other Charges 1 74						
14 May 01	NEWPARK RES INC COM PAR \$0 01 NEW	-2,000 000	21 799 26	-17 300 00	4 499 26	0 00	4 499 26
17 May 01	CUSIP 651718504	10 96					
Settled	KNIGHT SECURITIES L P / 120 00						
	Other Charges 0 74						
24 May 01	NEWPARK RES INC COM PAR \$0 01 NEW	2,000 000	25 399 14	-16 220 00	9 179 14	0 00	9 179 14
30 May 01	CUSIP 651718504	12 76					
Settled	KNIGHT SECURITIES L P / 120 00						
	Other Charges 0 86						

» Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
11 Oct 01	NEWPARK RES INC COM PAR \$0 01 NEW	-4 000 000	28 484 24	35 642 00	-7 157 76	0 00	7 157 76
16 Oct 01	CUSIP 651718504	7 1813					
Settled	KNIGHT SECURITIES L P / 240 00						
	Other Charges 0 96						
12 Dec 01	NEWPARK RES INC COM PAR \$0 01 NEW	-10,000 000	71 357 60	-79 456 00	-8 098 40	0 00	-8 098 40
17 Dec 01	CUSIP 651718504	7 196					
Settled	KNIGHT SECURITIES L P / 600 00						
	Other Charges 2 40						
29 Jun 01	NEWPOWER HLDGS INC COM	-3,100 000	27,833 34	-47,108 62	-19 275 28	0 00	19,275 28
05 Jul 01	CUSIP 652463100	9 0088					
Settled	JONES & ASSOCIATES / 93 00						
	Other Charges 0 94						
03 Jul 01	NEXTCARD INC COM	-100 000	1 009 96	-3 017 66	-2 007 70	0 00	2 007 70
09 Jul 01	CUSIP 65332K107	10 10					
Settled	SMITH BARNEY INC						
	Other Charges 0 04						
05 Jul 01	NEXTCARD INC COM	-600 000	6 059 79	-18 105 96	12,046 17	0 00	12 046 17
10 Jul 01	CUSIP 65332K107	10 10					
Settled	SMITH BARNEY INC						
	Other Charges 0 21						
18 Jul 01	NEXTCARD INC COM	-200 000	1 979 93	-6 035 32	-4 055 39	0 00	-4 055 39
23 Jul 01	CUSIP 65332K107	9 90					
Settled	MONTGOMERY SECURITIES						
	Other Charges 0 07						
09 Aug 01	NEXTCARD INC COM	-4 100 000	33,864 86	-119 016 41	-85,151 55	0 00	-85 151 55
14 Aug 01	CUSIP 65332K107	8 30					
Settled	BRIDGE TRADING COMPANY / 164 00						
	Other Charges 1 14						
18 Sep 01	NMS COMMUNICATIONS CORP COM	-12,000 000	26 279 12	92 425 00	-66 145 88	0 00	-66 145 88
21 Sep 01	CUSIP 629248105	2 19					
Settled	KNIGHT SECURITIES L P						
	Other Charges 0 88						

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-- Investment Transaction Detail

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<u>Trade date</u>	<u>Security Description</u>					<u>Realized gain/loss</u>		
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Transaction</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
<u>Trade Status</u>	<u>Broker/ Commission</u>	<u>Pnce</u>	<u>amount</u>					
<b>Sales</b>								
<b>Equities</b>								
<b>Common stock</b>								
<b>United States - USD</b>								
26 Oct 01	NOBLE AFFILIATES INC COM	-1,500 000	57 853 06	-67,950 00	-10 096 94	0 00	-10 096 94	
31 Oct 01	CUSIP 654894104	38 63						
Settled	KNIGHT SECURITIES L P / 90 00							
	Other Charges 1 94							
12 Jan 01	NOBLE DRILLING CORP COM	-1 000 000	42 073 59	-18 649 30	23,424 29	0 00	23 424 29	
18 Jan 01	CUSIP 655042109	42 125						
Settled	KNIGHT SECURITIES L P / 50 00							
	Other Charges 1 41							
19 Apr 01	NOBLE DRILLING CORP COM	-2,700 000	124,357 85	-50,353 11	74 004 74	0 00	74,004 74	
24 Apr 01	CUSIP 655042109	46 11						
Settled	KNIGHT SECURITIES L P / 135 00							
	Other Charges 4 15							
16 Feb 01	NORDSTROM INC COM	-3,000 000	61,377 94	-54,367 50	7 010 44	0 00	7 010 44	
22 Feb 01	CUSIP 655664100	20 52						
Settled	KNIGHT SECURITIES L P / 180 00							
	Other Charges 2 06							
10 Jan 01	NOVELLUS SYS INC COM	-300 000	12 037 09	-18 262 50	-6 225 41	0 00	-6 225 41	
16 Jan 01	CUSIP 670008101	40 125						
Settled	FIRST BOSTON CORPORATION							
	Other Charges 0 41							
30 Jan 01	NOVELLUS SYS INC COM	-100 000	4 683 59	2 126 39	2 557 20	0 00	2 557 20	
02 Feb 01	CUSIP 670008101	46 8375						
Settled	CHASE H&Q							
	Other Charges 0 16							
06 Mar 01	NOVELLUS SYS INC COM	-400 000	18 541 90	-8 505 56	10 036 34	0 00	10 036 34	
09 Mar 01	CUSIP 670008101	46 3563						
Settled	MORGAN STANLEY & CO INC							
	Other Charges 0 62							
08 Mar 01	NOVELLUS SYS INC COM	-400 000	18 986 88	-8,505 56	10 481 32	0 00	10 481 32	
13 Mar 01	CUSIP 670008101	47 4688						
Settled	MORGAN STANLEY & CO INC							
	Other Charges 0 64							
22 Mar 01	NOVELLUS SYS INC COM	-500 000	23 230 47	-10,631 95	12,598 52	0 00	12 598 52	
27 Mar 01	CUSIP 670008101	46 4625						
Settled	GOLDMAN SACHS & COMPANY							
	Other Charges 0 78							

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FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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<u>Trade date</u> <u>Settle date</u> Trade Status	<u>Security Description</u> <u>Asset ID</u> Broker/ Commission	<u>Shares/PAR</u> Price	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
29 Mar 01 03 Apr 01 Settled	NOVELLUS SYS INC COM CUSIP 670008101 MORGAN STANLEY & CO INC Other Charges 0 30	-200 000 44 3125	8 862 20	-4 252 78	4 609 42	0 00	4 609 42
30 Mar 01 04 Apr 01 Settled	NOVELLUS SYS INC COM CUSIP 670008101 GOLDMAN SACHS & COMPANY Other Charges 0 55	-400 000 41 0156	16 405 69	-8 505 56	7 900 13	0 00	7 900 13
19 Apr 01 24 Apr 01 Settled	NOVELLUS SYS INC COM CUSIP 670008101 MORGAN STANLEY & CO INC Other Charges 0 37	-200 000 54 212	10,842 03	-4,252 78	6,589 25	0 00	6,589 25
14 Jun 01 19 Jun 01 Settled	NOVELLUS SYS INC COM CUSIP 670008101 MORGAN STANLEY & CO INC Other Charges 0 69	-400 000 51 111	20 443 71	-8 501 37	11 942 34	0 00	11,942 34
18 Jun 01 21 Jun 01 Settled	NOVELLUS SYS INC COM CUSIP 670008101 MORGAN STANLEY & CO INC Other Charges 0 35	200 000 52 40	10 479 65	-4 250 69	6 228 96	0 00	6 228 96
09 Aug 01 14 Aug 01 Settled	NOVELLUS SYS INC COM CUSIP 670008101 BRIDGE TRADING COMPANY / 72 00 Other Charges 2 87	-1 800 000 47 72	85,821 13	-38 256 18	47 564 95	0 00	47 564 95
27 Mar 01 30 Mar 01 Settled	NRG ENERGY INC COM STK CUSIP 629377102 SMITH BARNEY INC / 65 00 Other Charges 1 46	-1,300 000 33 5587	43,559 85	23,298 60	20 261 25	0 00	20 261 25
30 Mar 01 04 Apr 01 Settled	NRG ENERGY INC COM STK CUSIP 629377102 SMITH BARNEY INC / 60 00 Other Charges 1 48	-1,200 000 36 8037	44 102 96	-19,168 80	24 934 16	0 00	24 934 16

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FRIST FOUNDATION CONSOLIDATION

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
11 Apr 01	NRG ENERGY INC COM STK	-500 000	16,405 60	-7 500 00	8 905 60	0 00	8,905 60
17 Apr 01	CUSIP 629377102	32 8623					
Settled	SMITH BARNEY INC / 25 00						
	Other Charges 0 55						
03 May 01	NRG ENERGY INC COM STK	-2 000 000	65 090 22	-30 000 00	35 090 22	0 00	35 090 22
08 May 01	CUSIP 629377102	32 5962					
Settled	UBS WARBURG DILLON READ LLC / 100 00						
	Other Charges 2 18						
09 May 01	NRG ENERGY INC COM STK	-2,200 000	69,795 96	-33 000 00	36 795 96	0 00	36,795 96
14 May 01	CUSIP 629377102	31 7865					
Settled	SHERWOOD SECURITIES BROADCORT CAP / 132 00						
	Other Charges 2 34						
12 Nov 01	NVIDIA CORP COM	-1,840 000	101 130 01	-79 232 23	21 897 78	0 00	21,897 78
15 Nov 01	CUSIP 67066G104	54 9938					
Settled	B TRADE SERVICES / 55 20						
	Other Charges 3 38						
19 Nov 01	NVIDIA CORP COM	-2,380 000	123 470 04	-99 977 25	23 492 79	0 00	23 492 79
23 Nov 01	CUSIP 67066G104	51 9099					
Settled	B TRADE SERVICES / 71 40						
	Other Charges 4 12						
20 Nov 01	NVIDIA CORP COM	-2 010 000	104 212 21	-82 087 65	22 124 56	0 00	22 124 56
26 Nov 01	CUSIP 67066G104	51 8786					
Settled	B TRADE SERVICES / 60 30						
	Other Charges 3 48						
21 Nov 01	NVIDIA CORP COM	-1,910 000	93 230 48	-80 314 51	12 915 97	0 00	12 915 97
27 Nov 01	CUSIP 67066G104	48 8434					
Settled	B TRADE SERVICES / 57 30						
	Other Charges 3 11						
24 Jan 01	OH CAS CORP COM	-3,600 000	38,248 72	-67 500 00	-29 251 28	0 00	-29 251 28
29 Jan 01	CUSIP 677240103	10 625					
Settled	KNIGHT SECURITIES L P						
	Other Charges 1 28						
15 May 01	OMNIVISION TECHNOLOGIES INC COM	-300 000	1,352 95	-10 510 74	-9 157 79	0 00	-9 157 79
18 May 01	CUSIP 682128103	4 56					
Settled	INSTINET / 15 00						
	Other Charges 0 05						

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FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

15 May 01	OMNIVISION TECHNOLOGIES INC COM	-300 000	1 352 95	-10 510 74	-9,157 79	0 00	9,157 79
18 May 01	CUSIP 682128103	4 56					
Settled	INVESTMENT TECHNOLOGY GROUP INC / 15 00						
	Other Charges 0 05						
18 May 01	OMNIVISION TECHNOLOGIES INC COM	-2,800 000	10 359 65	98 100 24	-87 740 59	0 00	87 740 59
23 May 01	CUSIP 682128103	3 70					
Settled	ROBERTSON STEPHENS & CO L R						
	Other Charges 0 35						
01 Nov 01	ONEOK INC COM STK	-100 000	1 721 94	-1,701 00	20 94	0 00	20 94
06 Nov 01	CUSIP 682680103	17 25					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 06						
04 Apr 01	ONYX SOFTWARE CORP COM	-6,000 000	17 522 41	-114,871 80	-97 349 39	0 00	-97 349 39
09 Apr 01	CUSIP 683402101	2 9205					
Settled	FIRST BOSTON CORPORATION						
	Other Charges 0 59						
04 Apr 01	ONYX SOFTWARE CORP COM	-2 300 000	6 396 77	-44,034 19	-37 637 42	0 00	-37 637 42
09 Apr 01	CUSIP 683402101	2 7813					
Settled	JEFFERIES & COMPANY						
	Other Charges 0 22						
09 Aug 01	OPENWAVE SYS INC COM	-1 300 000	26 317 10	-80 313 47	-53 996 37	0 00	53 996 37
14 Aug 01	CUSIP 683718100	20 2846					
Settled	BRIDGE TRADING COMPANY / 52 00						
	Other Charges 0 88						
14 Jun 01	ORACLE CORP COM	-1 200 000	17,951 04	-20 004 00	-2,052 96	0 00	2,052 96
19 Jun 01	CUSIP 68389X105	14 9597					
Settled	GOLDMAN SACHS & COMPANY						
	Other Charges 0 60						
28 Mar 01	ORION PWR HLDGS INC COM	-1 300 000	42,259 37	-27 860 95	14 398 42	0 00	14 398 42
02 Apr 01	CUSIP 686286105	32 5583					
Settled	FIRST BOSTON CORPORATION / 65 00						
	Other Charges 1 42						



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FRIST FOUNDATION CONSOLIDATION

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

21 Jun 01	ORION PWR HLDGS INC COM	-3 100 000	67 855 80	-93 156 55	-25 300 75	0 00	-25,300 75
26 Jun 01	CUSIP 686286105	21 9497					
Settled	SPEAR LEEDS AND KELLOGG / 186 00						
	Other Charges 2 27						
28 Mar 01	OUTBACK STEAKHOUSE INC COM	-2,500 000	59 867 99	-65 400 00	-5 532 01	0 00	-5 532 01
02 Apr 01	CUSIP 689899102	24 008					
Settled	KNIGHT SECURITIES L P / 150 00						
	Other Charges 2 01						
18 Jul 01	PAC SUNWEAR CAL INC COM	-100 000	2 341 92	-2 247 65	94 27	0 00	94 27
23 Jul 01	CUSIP 694873100	23 42					
Settled	HERZOG, HEINE, GEDWLD INC						
	Other Charges 0 08						
19 Jul 01	PAC SUNWEAR CAL INC COM	-3,900 000	94 704 44	-81 117 55	13 586 89	0 00	13 586 89
24 Jul 01	CUSIP 694873100	24 284					
Settled	FIRST UNION CAPITAL MARKETS CLEARANCE						
	Other Charges 3 16						
19 Jun 01	PACIFICARE HLTH SYS INC DEL COM	-400 000	6 645 45	-12 838 60	-6 193 15	0 00	-6 193 15
22 Jun 01	CUSIP 695112102	16 6142					
Settled	UBS WARBURG DILLON READ LLC						
	Other Charges 0 23						
21 Jun 01	PACIFICARE HLTH SYS INC DEL COM	-700 000	11 274 17	22 467 55	11 193 38	0 00	-11 193 38
26 Jun 01	CUSIP 695112102	16 1065					
Settled	UBS WARBURG DILLON READ LLC						
	Other Charges 0 38						
22 Jun 01	PACIFICARE HLTH SYS INC DEL COM	-200 000	3 376 28	-6,419 30	-3 043 02	0 00	-3 043 02
27 Jun 01	CUSIP 695112102	16 882					
Settled	UBS WARBURG DILLON READ LLC						
	Other Charges 0 12						
27 Jun 01	PACIFICARE HLTH SYS INC DEL COM	-200 000	3,215 49	-6 419 30	3,203 81	0 00	-3 203 81
03 Jul 01	CUSIP 695112102	16 078					
Settled							
28 Jun 01	PACIFICARE HLTH SYS INC DEL COM	-200 000	3,174 29	-6 419 30	-3,245 01	0 00	-3 245 01
03 Jul 01	CUSIP 695112102	15 872					
Settled	UBS WARBURG DILLON READ LLC						
	Other Charges 0 11						

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» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

06 Jul 01 11 Jul 01 Settled	PACIFICARE HLTH SYS INC DEL COM CUSIP 695112102 SCHWAB, CHARLES Other Charges 0 11	-200 000 15 136	3 027 09	-6,419 30	-3 392 21	0 00	-3 392 21
09 Jul 01 12 Jul 01 Settled	PACIFICARE HLTH SYS INC DEL COM CUSIP 695112102 SMITH BARNEY INC Other Charges 0 11	-200 000 15 506	3 101 09	-6 419 30	-3 318 21	0 00	-3 318 21
13 Jul 01 18 Jul 01 Settled	PACIFICARE HLTH SYS INC DEL COM CUSIP 695112102 UBS WARBURG DILLON READ LLC Other Charges 1 32	1,900 000 20 8356	39 586 32	-60 983 35	-21,397 03	0 00	-21 397 03
01 Feb 01 06 Feb 01 Settled	PACTIV CORP COM CUSIP 695257105 SPEAR LEEDS AND KELLOGG / 510 00 Other Charges 4 04	-10 200 000 11 8779	120 640 54	-120 440 58	199 96	0 00	199 96
18 Oct 01 23 Oct 01 Settled	PALL CORP COM CUSIP 696429307 KNIGHT SECURITIES L P / 120 00 Other Charges 1 38	2 000 000 20 685	41 248 62	-47 008 02	-5 759 40	0 00	5 759 40
18 Oct 01 23 Oct 01 Settled	PALL CORP COM CUSIP 696429307 KNIGHT SECURITIES L P / 120 00 Other Charges 1 38	-2 000 000 20 6535	41 185 62	-47 420 00	-6 234 38	0 00	6 234 38
10 Aug 01 15 Aug 01 Settled	P COM INC COM CUSIP 693262107 ING BARINGS INT'L Other Charges 0 14	8,300 000 0 48	3 983 86	-64 530 73	-60 546 87	0 00	-60 546 87
01 Nov 01 06 Nov 01 Settled	PEOPLESFT INC COM CUSIP 712713106 JEFFERIES & COMPANY / 9 00 Other Charges 0 32	-300 000 31 86	9,548 68	-12,213 00	-2 664 32	0 00	-2,664 32

» Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
01 Nov 01	PEPSICO INC COM	-400 000	19,383 35	-18 144 00	1 239 35	0 00	1 239 35
06 Nov 01	CUSIP 713448108	48 49					
Settled	JEFFERIES & COMPANY / 12 00						
	Other Charges 0 65						
02 Mar 01	PEREGRINE SYS INC COM	-1,600 000	32 664 67	-40 690 08	-8,025 41	0 00	-8 025 41
07 Mar 01	CUSIP 71366Q101	20 4161					
Settled	DEUTSCHE BANC ALEX, BROWN INC						
	Other Charges 1 09						
09 Mar 01	PEREGRINE SYS INC COM	-700 000	13,928 06	-17 801 91	-3 873 85	0 00	-3 873 85
14 Mar 01	CUSIP 71366Q101	19 8979					
Settled	DEUTSCHE BANC ALEX, BROWN INC						
	Other Charges 0 47						
04 Oct 01	PEREGRINE SYS INC COM	-1,920 000	26,719 16	-52 572 89	-25 853 73	0 00	-25 853 73
10 Oct 01	CUSIP 71366Q101	13 9167					
Settled	MONTGOMERY SECURITIES						
	Other Charges 0 90						
08 Oct 01	PEREGRINE SYS INC COM	-1,970 000	28,401 13	-48,263 49	-19 862 36	0 00	-19 862 36
11 Oct 01	CUSIP 71366Q101	14 4473					
Settled	B TRADE SERVICES / 59 10						
	Other Charges 0 95						
11 Oct 01	PEREGRINE SYS INC COM	-1,930 000	30 925 67	-47 132 72	-16 207 05	0 00	-16,207 05
16 Oct 01	CUSIP 71366Q101	16 0242					
Settled	LEHMAN BROTHERS INC NEW YORK						
	Other Charges 1 04						
17 Oct 01	PEREGRINE SYS INC COM	-2 800 000	39 877 38	-68 379 08	-28 501 70	0 00	-28 501 70
22 Oct 01	CUSIP 71366Q101	14 2724					
Settled	B TRADE SERVICES / 84 00						
	Other Charges 1 34						
18 Oct 01	PEREGRINE SYS INC COM	-1,980 000	26 453 89	-47 877 68	-21,423 79	0 00	-21 423 79
23 Oct 01	CUSIP 71366Q101	13 391					
Settled	B TRADE SERVICES / 59 40						
	Other Charges 0 89						
01 Nov 01	PFIZER INC COM	-100 000	4,270 85	-4 078 00	192 85	0 00	192 85
06 Nov 01	CUSIP 717081103	42 74					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 15						

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» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

01 Nov 01	PHARMACIA CORP COM	-200 000	8,169 72	-8 876 00	-706 28	0 00	-706 28
06 Nov 01	CUSIP 71713U102	40 88					
Settled	JEFFERIES & COMPANY / 6 00						
	Other Charges 0 28						
01 Nov 01	PHILIP MORRIS COS INC COM	-100 000	4 756 84	-4,452 00	304 84	0 00	304 84
06 Nov 01	CUSIP 718154107	47 60					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 16						
01 Nov 01	PHILLIPS PETRO CO COM	-100 000	5,557 81	-5 608 75	50 94	0 00	-50 94
06 Nov 01	CUSIP 718507106	55 61					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 19						
09 Aug 01	PINNACLE HLDGS INC COM	-2 200 000	7,116 75	-90 200 00	-83 083 25	0 00	-83 083 25
14 Aug 01	CUSIP 72346N101	3 275					
Settled	BRIDGE TRADING COMPANY / 88 00						
	Other Charges 0 25						
06 Aug 01	PLANTRONICS INC NEW COM	-2,500 000	53 933 19	54,375 97	-442 78	0 00	-442 78
09 Aug 01	CUSIP 727493108	21 624					
Settled	BROADCORT CAPITAL CORP / 125 00						
	Other Charges 1 81						
24 Oct 01	PMC SIERRA INC COM	-1,400 000	23,509 41	-155 225 00	131 715 59	0 00	-131,715 59
29 Oct 01	CUSIP 69344F106	16 793					
Settled	DONALDSON LUFKIN & JENRETTE SECURITIES						
	CORP						
	Other Charges 0 79						
29 Mar 01	POWER-ONE INC COM	-800 000	12 111 91	-9 300 00	2 811 91	0 00	2 811 91
03 Apr 01	CUSIP 739308104	15 1404					
Settled	SCHWAB, CHARLES						
	Other Charges 0 41						
03 Apr 01	POWER ONE INC COM	-100 000	1,274 66	-1 162 50	112 16	0 00	112 16
06 Apr 01	CUSIP 739308104	12 7971					
Settled	INSTINET / 5 00						
	Other Charges 0 05						

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FRIST FOUNDATION CONSOLIDATION

Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

04 Apr 01 09 Apr 01 Settled	POWER-ONE INC COM CUSIP 739308104 INSTINET / 40 00 Other Charges 0 35	-800 000 12 8121	10,209 33	-9,300 00	909 33	0 00	909 33
05 Apr 01 10 Apr 01 Settled	POWER-ONE INC COM CUSIP 739308104 INSTINET / 20 00 Other Charges 0 20	-400 000 14 5892	5 815 48	-4 322 25	1 493 23	0 00	1 493 23
22 May 01 25 May 01 Settled	POWER-ONE INC COM CUSIP 739308104 TROSTER SINGER CORP Other Charges 0 68	-800 000 25 4688	20,374 36	-7 718 63	12 655 73	0 00	12 655 73
09 Aug 01 14 Aug 01 Settled	POWER-ONE INC COM CUSIP 739308104 BEAR STEARNS SECURITIES CORP Other Charges 5 98	-12,500 000 14 35	179 369 02	-98 761 62	80 607 40	0 00	80,607 40
27 Mar 01 30 Mar 01 Settled	PRACTICEWORKS INC COM CUSIP 739419109 SANDERS MORRIS MUNDY / 66 25 Other Charges 0 25	-1,325 000 5 50	7,221 00	-71 459 15	-64,238 15	0 00	-64 238 15
21 Mar 01 26 Mar 01 Settled	PROCTER & GAMBLE CO COM CUSIP 742718109 DONALDSON AND COMPANY INC / 100 00 Other Charges 4 26	-2 000 000 63 8337	127 563 14	-151 725 00	-24 161 86	0 00	-24 161 86
22 Mar 01 27 Mar 01 Settled	PROVIDENT BANKSHARES CORP COM CUSIP 743859100 B TRADE SERVICES / 70 20 Other Charges 1 99	-2,808 000 21 1874	59,422 03	-65 189 41	-5,767 38	0 00	-5,767 38
19 Jul 01 24 Jul 01 Settled	PROVIDIAN FINL CORP COM CUSIP 74406A102 ROCHDALE SECURITIES CORPORATION / 42 00 Other Charges 1 22	-700 000 51 9758	36,339 84	-37 398 80	-1 056 96	0 00	-1 056 96

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» Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
21 Aug 01	PROVIDIAN FINL CORP COM	-100 000	4,320 07	-5,342 40	-1 022 33	0 00	-1 022 33
24 Aug 01	CUSIP 74406A102	43 2522					
Settled	PRUDENTIAL SECURITIES INCORP / 5 00						
	Other Charges 0 15						
22 Aug 01	PROVIDIAN FINL CORP COM	-500 000	21 474 78	-26,674 40	-5,199 62	0 00	-5 199 62
27 Aug 01	CUSIP 74406A102	43 001					
Settled	PRUDENTIAL SECURITIES INCORP / 25 00						
	Other Charges 0 72						
30 Aug 01	PROVIDIAN FINL CORP COM	-1 400 000	50 976 21	72 412 20	-21 435 99	0 00	-21,435 99
05 Sep 01	CUSIP 74406A102	36 4628					
Settled	LEHMAN BROTHERS INC NEW YORK / 70 00						
	Other Charges 1 71						
04 Sep 01	PROVIDIAN FINL CORP COM	-1 700 000	56,386 26	-87 929 10	-31 542 84	0 00	31 542 84
07 Sep 01	CUSIP 74406A102	33 2195					
Settled	FIRST BOSTON CORPORATION / 85 00						
	Other Charges 1 89						
05 Sep 01	PROVIDIAN FINL CORP COM	-700 000	20,393 18	-32,718 30	-12 325 12	0 00	-12 325 12
10 Sep 01	CUSIP 74406A102	29 1841					
Settled	FIRST BOSTON CORPORATION / 35 00						
	Other Charges 0 69						
25 Apr 01	PULTE HOMES INC COM	-500 000	24,199 19	-18 050 00	6 149 19	0 00	6 149 19
30 Apr 01	CUSIP 745867101	48 46					
Settled	ROBERTSON STEPHENS & CO L R / 30 00						
	Other Charges 0 81						
30 Apr 01	PULTE HOMES INC COM	-1,000 000	48 148 39	36 100 00	12 048 39	0 00	12 048 39
03 May 01	CUSIP 745867101	48 21					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 1 61						
30 Nov 01	PULTE HOMES INC COM	-1 000 000	39 318 68	-40 340 00	-1,021 32	0 00	-1 021 32
05 Dec 01	CUSIP 745867101	39 38					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 1 32						
10 Aug 01	QRS CORP COM	-2,200 000	32,778 90	-149 242 50	-116 463 60	0 00	-116 463 60
15 Aug 01	CUSIP 74726X105	14 90					
Settled	MERRILL LYNCH PIERCE FENNER & SMITH						
	Other Charges 1 10						

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

01 Nov 01	QWEST COMMUNICATIONS INTL INC COM	-200 000	2,393 92	-4 864 00	-2 470 08	0 00	-2 470 08
06 Nov 01	CUSIP 749121109	12 00					
Settled	JEFFERIES & COMPANY / 6 00						
	Other Charges 0 08						
07 Mar 01	RADIAN GROUP INC COM	-418 000	25 386 46	27 898 41	-2 511 95	0 00	-2 511 95
12 Mar 01	CUSIP 750236101	60 7852					
Settled	JONES & ASSOCIATES / 20 90						
	Other Charges 0 85						
25 Jul 01	RADIOSHACK CORP COM	-2 500 000	67 596 49	-123 093 75	55 497 26	0 00	-55 497 26
30 Jul 01	CUSIP 750438103	27 0895					
Settled	DONALDSON AND COMPANY INC / 125 00						
	Other Charges 2 26						
02 Nov 01	RAYONIER INC COM	-500 000	21,744 27	-22 985 00	-1 240 73	0 00	-1,240 73
07 Nov 01	CUSIP 754907103	43 59					
Settled	KNIGHT SECURITIES L P / 50 00						
	Other Charges 0 73						
23 Nov 01	RAYONIER INC COM	-500 000	22 570 24	22,985 00	-414 76	0 00	-414 76
28 Nov 01	CUSIP 754907103	45 242					
Settled	KNIGHT SECURITIES L P / 50 00						
	Other Charges 0 76						
23 Oct 01	REEBOK INTL COM	-3,050 000	68,459 23	-95 007 50	-26 548 27	0 00	-26 548 27
26 Oct 01	CUSIP 758110100	22 4964					
Settled	J P MORGAN SECURITIES INC / 152 50						
	Other Charges 2 29						
24 Oct 01	REEBOK INTL COM	-1,530 000	31 772 90	-47 659 50	-15 886 60	0 00	15 886 60
29 Oct 01	CUSIP 758110100	20 8173					
Settled	ROBERTSON STEPHENS & CO L R / 78 50						
	Other Charges 1 07						
26 Oct 01	REEBOK INTL COM	-1,250 000	25,723 64	-38,937 50	-13 213 86	0 00	-13 213 86
31 Oct 01	CUSIP 758110100	20 6296					
Settled	LEHMAN BROTHERS INC NEW YORK / 62 50						
	Other Charges 0 86						

» Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
01 Nov 01	REEBOK INTL COM	-2,280,000	45,014.07	-70,399.00	-25,384.93	0.00	-25,384.93
06 Nov 01	CUSIP 758110100	19,968.4					
Settled	LEHMAN BROTHERS INC NEW YORK / 113.00						
	Other Charges 1.51						
02 Nov 01	REEBOK INTL COM	-660,000	13,102.87	-18,992.95	-5,890.08	0.00	5,890.08
07 Nov 01	CUSIP 758110100	19,903.5					
Settled	LEHMAN BROTHERS INC NEW YORK / 33.00						
	Other Charges 0.44						
05 Nov 01	REEBOK INTL COM	-990,000	19,781.11	-23,309.97	-3,528.86	0.00	-3,528.86
08 Nov 01	CUSIP 758110100	20,031.6					
Settled	LEHMAN BROTHERS INC NEW YORK / 49.50						
	Other Charges 0.67						
06 Nov 01	REEBOK INTL COM	-1,030,000	20,690.35	-20,817.84	-127.49	0.00	-127.49
09 Nov 01	CUSIP 758110100	20,138.4					
Settled	MORGAN STANLEY & CO INC / 51.50						
	Other Charges 0.70						
07 Nov 01	REEBOK INTL COM	-1,810,000	32,455.22	-32,152.18	303.04	0.00	303.04
13 Nov 01	CUSIP 758110100	20,209.2					
Settled	MORGAN STANLEY & CO INC / 80.50						
	Other Charges 1.09						
08 May 01	REGENT COMMUNICATIONS INC DEL COM STK ISIN#	-6,200,000	44,328.52	-73,022.93	-28,694.41	0.00	-28,694.41
11 May 01	US7588651098	7.15					
Settled	CUSIP 758865109						
	FIRST BOSTON CORPORATION						
	Other Charges 1.48						
18 Sep 01	REYNOLDS & REYNOLDS CO CL A COM	-3,500,000	82,392.14	76,611.00	5,781.14	0.00	5,781.14
21 Sep 01	CUSIP 761695105	23,601.4					
Settled	KNIGHT SECURITIES L P / 210.00						
	Other Charges 2.76						
27 Jul 01	RIGHTCHOICE MANAGED CARE INC DEL COM	-1,200,000	59,938.00	-45,600.00	14,338.00	0.00	14,338.00
01 Aug 01	CUSIP 766577102	50.00					
Settled	STIFEL NICOLAUS AND COMPAN / 60.00						
	Other Charges 2.00						



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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
03 Oct 01	RITE AID CORP COM	-4,000 000	27,798 66	-34,160 00	-6,361 34	0 00	-6,361 34
09 Oct 01	CUSIP 767754104	6 9999					
Settled	GOLDMAN SACHS & COMPANY / 200 00						
	Other Charges 0 94						
08 Oct 01	RITE AID CORP COM	-5 870 000	32 727 67	-50 129 80	-17 402 13	0 00	-17 402 13
11 Oct 01	CUSIP 767754104	5 6056					
Settled	U S CLEARING CORPORATION / 176 10						
	Other Charges 1 10						
19 Nov 01	RITE AID CORP COM	-8,770 000	36,273 79	-57,815 80	-21 542 01	0 00	-21 542 01
23 Nov 01	CUSIP 767754104	5 3882					
Settled	J P MORGAN SECURITIES INC / 203 10						
	Other Charges 1 22						
20 Nov 01	RITE AID CORP COM	-2,580 000	14,021 92	-21,862 40	-7 840 48	0 00	7 840 48
26 Nov 01	CUSIP 767754104	5 5175					
Settled	FIRST BOSTON CORPORATION / 102 40						
	Other Charges 0 48						
21 Nov 01	RITE AID CORP COM	-5,800 000	29 996 59	-49,532 00	-19,535 41	0 00	-19,535 41
27 Nov 01	CUSIP 767754104	5 222					
Settled	BROADCORT CAPITAL CORP / 290 00						
	Other Charges 1 01						
23 Feb 01	RIVERSTONE NETWORKS INC COM	-500 000	5,999 80	-6,000 00	-0 20	0 00	-0 20
28 Feb 01	CUSIP 769320102	12 00					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 20						
31 Jul 01	ROSLYN BANCORP INC COM	-900 000	27 270 26	5 652 44	21 617 82	0 00	21 617 82
03 Aug 01	CUSIP 778162107	30 3013					
Settled	SANDLER O'NEILL & PARTNER						
	Other Charges 0 91						
01 Aug 01	ROSLYN BANCORP INC COM	-500 000	15 106 99	-3 140 24	11 966 75	0 00	11 966 75
06 Aug 01	CUSIP 778162107	30 215					
Settled	SANDLER O'NEILL & PARTNER						
	Other Charges 0 51						
19 Sep 01	ROSS STORES INC COM	-1,000 000	25 989 13	-24 630 00	1 359 13	0 00	1 359 13
24 Sep 01	CUSIP 778296103	25 99					
Settled	KNIGHT SECURITIES L P						
	Other Charges 0 87						

» Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
03 Oct 01	ROSS STORES INC COM	-2,000 000	61,937 93	-46 192 50	15 745 43	0 00	15 745 43
09 Oct 01	CUSIP 778296103	30 97					
Settled	KNIGHT SECURITIES L P						
	Other Charges 2 07						
30 Mar 01	ROWAN COMPANIES INC COM	-1,200 000	32,700 70	-25 223 04	7 477 66	0 00	7,477 66
04 Apr 01	CUSIP 779382100	27 3115					
Settled	BRIDGE TRADING COMPANY / 72 00						
	Other Charges 1 10						
08 Jun 01	ROWAN COMPANIES INC COM	-1 300 000	35 706 42	-22 352 63	13 353 79	0 00	13 353 79
13 Jun 01	CUSIP 779382100	27 5274					
Settled	BRIDGE TRADING COMPANY / 78 00						
	Other Charges 1 20						
15 Jun 01	ROWAN COMPANIES INC COM	-300 000	8 005 29	-4 949 67	3 055 62	0 00	3 055 62
20 Jun 01	CUSIP 779382100	26 7452					
Settled	ALLEN & COMPANY, INC / 18 00						
	Other Charges 0 27						
12 Jul 01	ROWAN COMPANIES INC COM	-1,300 000	24 231 31	-21,448 57	2 782 74	0 00	2 782 74
17 Jul 01	CUSIP 779382100	18 7001					
Settled	ALLEN & COMPANY, INC / 78 00						
	Other Charges 0 82						
13 Jul 01	ROWAN COMPANIES INC COM	-400 000	7 602 22	-6,599 56	1,002 66	0 00	1 002 66
18 Jul 01	CUSIP 779382100	19 0662					
Settled	ALLEN & COMPANY, INC / 24 00						
	Other Charges 0 26						
16 Jul 01	ROWAN COMPANIES INC COM	200 000	3 787 87	-3 299 78	488 09	0 00	488 09
19 Jul 01	CUSIP 779382100	19 00					
Settled	ALLEN & COMPANY, INC / 12 00						
	Other Charges 0 13						
20 Jul 01	ROWAN COMPANIES INC COM	-500 000	9 594 67	-8 249 45	1,345 22	0 00	1 345 22
25 Jul 01	CUSIP 779382100	19 25					
Settled	ALLEN & COMPANY, INC / 30 00						
	Other Charges 0 33						

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Investment Transaction Detail

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

Sales

Equities

Common stock

United States - USD

27 Jul 01	ROWAN COMPANIES INC COM	-700 000	14 091 99	-11 549 23	2 542 76	0 00	2 542 76
01 Aug 01	CUSIP 779382100	20 1921					
Settled	ALLEN & COMPANY, INC / 42 00						
	Other Charges 0 48						
03 Aug 01	ROWAN COMPANIES INC COM	-2,700 000	48 895 36	-42,773 85	6,121 51	0 00	6 121 51
08 Aug 01	CUSIP 779382100	18 16					
Settled	BROADCORT CAPITAL CORP / 135 00						
	Other Charges 1 64						
23 Nov 01	ROWAN COMPANIES INC COM	-3,500 000	56 208 11	-52 360 00	3,848 11	0 00	3 848 11
28 Nov 01	CUSIP 779382100	16 12					
Settled	KNIGHT SECURITIES L P / 210 00						
	Other Charges 1 89						
11 Jun 01	ROXIO INC COM	-0 700	8 97	11 99	-3 02	0 00	-3 02
11 Jun 01	CUSIP 780008108	0 00					
Settled							
14 Jun 01	ROXIO INC COM	-740 000	8,768 70	-12 672 38	-3 903 68	0 00	-3 903 68
19 Jun 01	CUSIP 780008108	11 85					
Settled	TROSTER SINGER CORP						
	Other Charges 0 30						
05 Apr 01	RPM INC COM	-6,500 000	65,452 80	-61 490 00	3,962 80	0 00	3 962 80
10 Apr 01	CUSIP 749685103	10 13					
Settled	KNIGHT SECURITIES L P / 390 00						
	Other Charges 2 20						
24 Sep 01	S W AIRL CO COM	-7 800 000	107 563 86	149,648 90	-42 085 04	0 00	-42 085 04
27 Sep 01	CUSIP 844741108	13 8407					
Settled	U S CLEARING CORPORATION / 390 00						
	Other Charges 3 60						
16 May 01	SAFeway INC COM NEW	-700 000	34,213 10	-40 558 78	-6 345 68	0 00	-6 345 68
21 May 01	CUSIP 786514208	48 9375					
Settled	ROCHDALE SECURITIES CORPORATION / 42 00						
	Other Charges 1 15						
21 May 01	SAFeway INC COM NEW	-400 000	19,495 34	-23 167 44	-3,672 10	0 00	-3 672 10
24 May 01	CUSIP 786514208	48 80					
Settled	ROCHDALE SECURITIES CORPORATION / 24 00						
	Other Charges 0 66						

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» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

12 Jul 01 17 Jul 01 Settled	SAFEWAY INC COM NEW CUSIP 786514208 BROADCORT CAPITAL CORP / 60 00 Other Charges 1 37	-1,000 000 40 8346	40 773 23	-56 962 24	-16,189 01	0 00	-16 189 01
19 Nov 01 23 Nov 01 Settled	SAFEWAY INC COM NEW CUSIP 786514208 ROCHDALE SECURITIES CORPORATION / 20 00 Other Charges 0 58	-400 000 43 30	17 299 42	-22,457 24	-5,157 82	0 00	-5 157 82
14 Aug 01 17 Aug 01 Settled	SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM CUSIP 800907107 KNIGHT SECURITIES L P Other Charges 1 44	-2,000 000 21 46	42 918 56	-42 080 00	838 56	0 00	838 56
16 Feb 01 22 Feb 01 Settled	SCHERING PLOUGH CORP COM CUSIP 806605101 ROCHDALE SECURITIES CORPORATION / 198 00 Other Charges 4 51	-3 300 000 41 00	135 097 49	-32 365 57	102 731 92	0 00	102 731 92
22 Jun 01 27 Jun 01 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 ROCHDALE SECURITIES CORPORATION / 174 00 Other Charges 3 61	-2,900 000 37 3226	108,057 93	-28 442 48	79 615 45	0 00	79 615 45
01 Nov 01 06 Nov 01 Settled	SCHERING-PLOUGH CORP COM CUSIP 806605101 JEFFERIES & COMPANY / 3 00 Other Charges 0 13	-100 000 37 16	3 712 87	-3,828 00	-115 13	0 00	-115 13
07 Dec 01 12 Dec 01 Settled	SCIENTIFIC-ATLANTA INC COM CUSIP 808655104 GOLDMAN SACHS & COMPANY / 42 00 Other Charges 0 71	-700 000 30 0314	20 979 27	-18 949 00	2 030 27	0 00	2 030 27
30 Jan 01 02 Feb 01 Settled	SEI INVTs CO COM CUSIP 784117103 CANTOR FITZGERALD & CO Other Charges 3 10	-1 100 000 84 4226	92 861 76	26,879 16	65 982 60	0 00	65 982 60

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» Investment Transaction Detail

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Trade date Settle date Trade Status	Security Description Asset ID Broker/ Commission	Shares/PAR Price	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
02 May 01 07 May 01 Settled	SEI INVTS CO COM CUSIP 784117103 INSTINET / 20 00 Other Charges 0 55	-400 000 40 6825	16 252 45	-4 883 33	11,369 12	0 00	11,369 12
02 May 01 07 May 01 Settled	SEI INVTS CO COM CUSIP 784117103 JEFFERIES & COMPANY Other Charges 0 41	-300 000 40 9549	12,286 06	-3 662 50	8 623 56	0 00	8 623 56
03 May 01 08 May 01 Settled	SEI INVTS CO COM CUSIP 784117103 JEFFERIES & COMPANY Other Charges 0 41	-300 000 40 8512	12 254 95	-3 662 50	8 592 45	0 00	8 592 45
04 May 01 09 May 01 Settled	SEI INVTS CO COM CUSIP 784117103 JEFFERIES & COMPANY Other Charges 0 41	-300 000 40 3378	12,100 93	3,517 81	8 583 12	0 00	8 583 12
07 May 01 10 May 01 Settled	SEI INVTS CO COM CUSIP 784117103 JEFFERIES & COMPANY Other Charges 0 54	-400 000 40 0405	16 015 68	-4,304 57	11,711 09	0 00	11 711 09
08 May 01 11 May 01 Settled	SEI INVTS CO COM CUSIP 784117103 JEFFERIES & COMPANY Other Charges 0 14	-100 000 40 1143	4,011 29	-1,076 14	2 935 15	0 00	2 935 15
24 May 01 30 May 01 Settled	SEI INVTS CO COM CUSIP 784117103 JEFFERIES & COMPANY Other Charges 0 44	-300 000 43 516	13,054 36	-3,228 43	9 825 93	0 00	9 825 93
31 May 01 05 Jun 01 Settled	SEI INVTS CO COM CUSIP 784117103 ING BARINGS INT L Other Charges 0 41	-300 000 40 07	12 020 59	-3 228 42	8,792 17	0 00	8 792 17

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
04 Jun 01	SEI INVT5 CO COM	-100 000	4 064 86	-1,076 14	2 988 72	0 00	2 988 72
07 Jun 01	CUSIP 784117103	40 65					
Settled	ING BARINGS INT'L Other Charges 0 14						
05 Jun 01	SEI INVT5 CO COM	-500 000	21,166 74	-5 380 71	15 786 03	0 00	15 786 03
08 Jun 01	CUSIP 784117103	42 3349					
Settled	ING BARINGS INT'L Other Charges 0 71						
13 Feb 01	SEMTECH CORP	-500 000	14,040 73	-4 202 55	9 838 18	0 00	9 838 18
16 Feb 01	CUSIP 816850101	28 0824					
Settled	MORGAN STANLEY & CO INC Other Charges 0 47						
14 Feb 01	SEMTECH CORP	-500 000	14 140 17	-4 202 55	9 937 62	0 00	9 937 62
20 Feb 01	CUSIP 816850101	28 2813					
Settled	MORGAN STANLEY & CO INC Other Charges 0 48						
22 Mar 01	SEMTECH CORP	-400 000	11,377 14	-3 362 04	8 015 10	0 00	8 015 10
27 Mar 01	CUSIP 816850101	28 4438					
Settled	SCHWAB CHARLES Other Charges 0 38						
28 Mar 01	SEMTECH CORP	-100 000	3,006 14	-840 51	2,165 63	0 00	2,165 63
02 Apr 01	CUSIP 816850101	30 0625					
Settled	GOLDMAN SACHS & COMPANY Other Charges 0 11						
29 Mar 01	SEMTECH CORP	-400 000	11 855 84	-3 362 04	8 493 80	0 00	8 493 80
03 Apr 01	CUSIP 816850101	29 6406					
Settled	GOLDMAN SACHS & COMPANY Other Charges 0 40						
19 Apr 01	SEMTECH CORP	-1,100 000	33 684 83	-9 245 61	24 439 22	0 00	24 439 22
24 Apr 01	CUSIP 816850101	30 6236					
Settled	FIRST BOSTON CORPORATION Other Charges 1 13						
25 May 01	SEMTECH CORP	-400 000	11,554 29	-3 362 04	8 192 25	0 00	8 192 25
31 May 01	CUSIP 816850101	28 6867					
Settled	MONTGOMERY SECURITIES Other Charges 0 39						

# Frist Foundation

Account number FFCONC

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## Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
31 May 01	SEMTECH CORP	-500 000	13,468 30	-4,176 41	9,291 89	0 00	9 291 89
05 Jun 01	CUSIP 816850101	26 9375					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 45						
18 Jun 01	SEMTECH CORP	-500 000	13,733 74	-4 071 88	9 661 86	0 00	9 661 86
21 Jun 01	CUSIP 816850101	27 4684					
Settled	FIRST BOSTON CORPORATION						
	Other Charges 0 46						
18 Apr 01	SHAW GROUP INC COM	-500 000	30 784 17	-23 165 00	7 619 17	0 00	7 619 17
23 Apr 01	CUSIP 820280105	61 6304					
Settled	MORGAN KEEGAN AND COMPANY / 30 00						
	Other Charges 1 03						
29 Jun 01	SHAW GROUP INC COM	-100 000	3 965 36	-6 009 89	2 044 53	0 00	2 044 53
05 Jul 01	CUSIP 820280105	39 695					
Settled	JEFFERIES & COMPANY / 4 00						
	Other Charges 0 14						
29 Jun 01	SHAW GROUP INC COM	-800 000	31,695 34	-41 194 67	-9 499 33	0 00	-9 499 33
05 Jul 01	CUSIP 820280105	39 6805					
Settled	ALLEN & COMPANY, INC / 48 00						
	Other Charges 1 06						
29 Oct 01	SHAW GROUP INC COM	-480 000	13,501 94	-22,238 40	-8 736 46	0 00	-8,736 46
01 Nov 01	CUSIP 820280105	28 18					
Settled	LEHMAN BROTHERS INC NEW YORK / 24 00						
	Other Charges 0 46						
01 Nov 01	SHAW GROUP INC COM	-580 000	15 615 91	-26 871 40	-11,255 49	0 00	-11 255 49
06 Nov 01	CUSIP 820280105	26 9749					
Settled	THOMAS WEISEL PARTNERS LLC / 29 00						
	Other Charges 0 53						
05 Nov 01	SHAW GROUP INC COM	-840 000	22,266 64	-36 111 04	-13 844 40	0 00	-13 844 40
08 Nov 01	CUSIP 820280105	26 5588					
Settled	LEHMAN BROTHERS INC NEW YORK / 42 00						
	Other Charges 0 75						

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<u>Trade date</u> <u>Settle date</u> Trade Status	<u>Security Description</u> <u>Asset ID</u> Broker/ Commission	<u>Shares/PAR</u> Pnce	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
03 Apr 01 06 Apr 01 Settled	SHERWIN-WILLIAMS CO COM CUSIP 824348106 KNIGHT SECURITIES L P / 42 00 Other Charges 0 48	-700 000 20 48	14 293 52	18 298 00	-4 004 48	0 00	4 004 48
19 Sep 01 24 Sep 01 Settled	SHERWIN-WILLIAMS CO COM CUSIP 824348106 KNIGHT SECURITIES L P / 90 00 Other Charges 1 12	-1,500 000 22 40	33 508 88	-39,210 00	5 701 12	0 00	5 701 12
05 Dec 01 10 Dec 01 Settled	SHERWIN-WILLIAMS CO COM CUSIP 824348106 KNIGHT SECURITIES L P / 150 00 Other Charges 2 32	-2,500 000 27 776	69 287 68	-58,424 20	10 863 48	0 00	10 863 48
19 Dec 01 24 Dec 01 Settled	SHERWIN-WILLIAMS CO COM CUSIP 824348106 KNIGHT SECURITIES L P / 150 00 Other Charges 2 31	-2,500 000 27 61	68 872 69	-54 571 84	14,300 85	0 00	14 300 85
01 Nov 01 08 Nov 01 Settled	SIEBEL SYS INC COM CUSIP 826170102 JEFFERIES & COMPANY / 12 00 Other Charges 0 24	-400 000 17 68	7 059 76	-11 924 00	-4,864 24	0 00	-4 864 24
25 Apr 01 30 Apr 01 Settled	SONIC AUTOMOTIVE INC CL A CUSIP 83545G102 RAGEN MAC KENZIE INC / 160 00 Other Charges 1 17	-3 200 000 10 8757	34 641 07	-47 806 00	-13,164 93	0 00	-13 164 93
08 Jun 01 13 Jun 01 Settled	SONIC AUTOMOTIVE INC CL A CUSIP 83545G102 BRIDGE TRADING COMPANY / 84 00 Other Charges 0 67	-1 400 000 14 20	19,795 33	-20 912 50	-1 117 17	0 00	-1 117 17
25 Jun 01 28 Jun 01 Settled	SONIC AUTOMOTIVE INC CL A CUSIP 83545G102 SPEAR LEEDS AND KELLOGG / 198 00 Other Charges 1 94	-3,300 000 17 5923	57 854 65	38 756 46	19 098 19	0 00	19 098 19
09 Aug 01 14 Aug 01 Settled	SONIC AUTOMOTIVE INC CL A CUSIP 83545G102 BROADCORT CAPITAL CORP / 300 00 Other Charges 4 33	-6 000 000 21 6442	129,560 87	-55 108 54	74 452 33	0 00	74 452 33



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<u>Trade date</u>	<u>Security Description</u>					<u>Realized gain/loss</u>		
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Transaction amount</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
<u>Trade Status</u>	<u>Broker/ Commission</u>	<u>Price</u>						
<b>Sales</b>								
<b>Equities</b>								
<b>Common stock</b>								
<b>United States - USD</b>								
06 Dec 01	SPHERION CORP COM COM STK ISIN# US8484201053	-4 000 000	40 638 63	-36 240 00	4 398 63	0 00	4 398 63	
11 Dec 01	CUSIP 848420105	10 22						
Settled	KNIGHT SECURITIES L P / 240 00							
	Other Charges 1 37							
18 Oct 01	ST PAUL COS INC COM	-1,000 000	49 358 35	-44,270 00	5 088 35	0 00	5 088 35	
23 Oct 01	CUSIP 792860108	49 42						
Settled	KNIGHT SECURITIES L P / 60 00							
	Other Charges 1 65							
10 Oct 01	STANLEY WKS COM	-210 000	8,239 62	-9 438 34	-1,198 72	0 00	-1 198 72	
15 Oct 01	CUSIP 854616109	39 2776						
Settled	BRIDGE TRADING COMPANY / 8 40							
	Other Charges 0 28							
11 Oct 01	STANLEY WKS COM	-290 000	11 578 56	-13 033 91	-1 455 35	0 00	1 455 35	
16 Oct 01	CUSIP 854616109	39 9674						
Settled	BRIDGE TRADING COMPANY / 11 60							
	Other Charges 0 39							
16 Oct 01	STANLEY WKS COM	-1,280 000	49,107 35	-57 423 63	-8 316 28	0 00	-8,316 28	
19 Oct 01	CUSIP 854616109	38 4064						
Settled	BRIDGE TRADING COMPANY / 51 20							
	Other Charges 1 64							
26 Oct 01	STANLEY WKS COM	-560 000	22,230 07	-25 082 18	-2,852 11	0 00	-2,852 11	
31 Oct 01	CUSIP 854616109	39 7379						
Settled	BRIDGE TRADING COMPANY / 22 40							
	Other Charges 0 75							
29 Oct 01	STANLEY WKS COM	-500 000	19,511 34	-22 394 80	-2 883 46	0 00	-2 883 46	
01 Nov 01	CUSIP 854616109	39 064						
Settled	BRIDGE TRADING COMPANY / 20 00							
	Other Charges 0 66							
01 Nov 01	STANLEY WKS COM	-740 000	28 310 86	33 144 30	-4 833 44	0 00	-4 833 44	
06 Nov 01	CUSIP 854616109	38 2992						
Settled	BRIDGE TRADING COMPANY / 29 60							
	Other Charges 0 95							

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
05 Nov 01	STANLEY WKS COM	-1 880 000	74,165 59	-84 204 45	-10 038 86	0 00	-10 038 86
08 Nov 01	CUSIP 854616109	39 4911					
Settled	BRIDGE TRADING COMPANY / 75 20						
	Other Charges 2 48						
06 Nov 01	STANLEY WKS COM	-430 000	17,157 88	-19 259 53	-2 101 65	0 00	-2 101 65
09 Nov 01	CUSIP 854616109	39 9434					
Settled	BRIDGE TRADING COMPANY / 17 20						
	Other Charges 0 58						
08 Nov 01	STANLEY WKS COM	-340 000	13 973 60	-15,228 46	-1 254 86	0 00	-1,254 86
14 Nov 01	CUSIP 854616109	41 1402					
Settled	BRIDGE TRADING COMPANY / 13 60						
	Other Charges 0 47						
13 Nov 01	STANLEY WKS COM	1,010 000	41 087 54	-45 237 49	-4 149 95	0 00	-4 149 95
16 Nov 01	CUSIP 854616109	40 7221					
Settled	BRIDGE TRADING COMPANY / 40 40						
	Other Charges 1 38						
15 Nov 01	STANLEY WKS COM	-860 000	35 759 41	38 519 06	2,759 65	0 00	-2 759 65
20 Nov 01	CUSIP 854616109	41 6221					
Settled	BRIDGE TRADING COMPANY / 34 40						
	Other Charges 1 20						
20 Mar 01	STAPLES INC COM	-1,100 000	18 699 37	-10 548 63	8,150 74	0 00	8 150 74
23 Mar 01	CUSIP 855030102	17 00					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 63						
23 May 01	STAPLES INC COM	-600 000	9,535 90	-5 750 62	3,785 28	0 00	3 785 28
29 May 01	CUSIP 855030102	15 8937					
Settled	UBS WARBURG DILLON READ LLC						
	Other Charges 0 32						
12 Jul 01	STAPLES INC COM	-1,200 000	16,780 00	-11,386 77	5 393 23	0 00	5 393 23
17 Jul 01	CUSIP 855030102	13 9838					
Settled	PRUDENTIAL SECURITIES INCORP						
	Other Charges 0 56						
13 Jul 01	STAPLES INC COM	-3 325 000	46 548 44	-31 338 21	15 210 23	0 00	15 210 23
18 Jul 01	CUSIP 855030102	14 00					
Settled	PRUDENTIAL SECURITIES INCORP						
	Other Charges 1 56						

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## Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Transtation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
09 Aug 01	STERIS CORP COM	-8,800 000	178 738 10	-132 347 60	46 388 50	0 00	46 388 50
14 Aug 01	CUSIP 859152100	20 3616					
Settled	BROADCORT CAPITAL CORP / 440 00						
	Other Charges 5 98						
15 Nov 01	STONE ENERGY CORP COM	-1,000 000	34,878 83	-45,340 00	-10 461 17	0 00	-10 461 17
20 Nov 01	CUSIP 861642106	34 94					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 1 17						
19 Dec 01	STONE ENERGY CORP COM	-700 000	25 738 14	-31 738 00	-5 999 86	0 00	-5,999 86
24 Dec 01	CUSIP 861642106	36 80					
Settled	TROSTER SINGER CORP / 21 00						
	Other Charges 0 86						
21 May 01	STRATOS LIGHTWAVE INC COM	-0 520	4 05	-3 67	0 38	0 00	0 38
21 May 01	CUSIP 863100103	0 00					
Settled							
24 May 01	STRATOS LIGHTWAVE INC COM	-7 556 000	94,673 52	52 954 78	41 718 74	0 00	41 718 74
30 May 01	CUSIP 863100103	12 53					
Settled	KNIGHT SECURITIES L P						
	Other Charges 3 16						
14 Jun 01	SUN MICROSYSTEMS INC COM STK \$ 00067 PAR	-800 000	12 843 25	-15,816 00	-2 972 75	0 00	-2 972 75
19 Jun 01	CUSIP 866810104	16 0546					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 43						
27 Dec 01	SWIFT ENERGY CO COM	-1,000 000	20,148 62	-28 554 90	-8 406 28	0 00	-8 406 28
02 Jan 02	CUSIP 870738101	20 1993					
Pending	HOWARD, WEIL, DIV LEGG MASON / 50 00						
	Other Charges 0 68						
14 Aug 01	SWIFT TRANSN INC COM	-5,500 000	105 541 48	-72 875 00	32,666 48	0 00	32 666 48
17 Aug 01	CUSIP 870756103	19 19					
Settled	NDB CAPITAL MARKETS						
	Other Charges 3 52						
19 Jan 01	SYBASE INC COM	-500 000	12 736 02	-5 011 55	7 724 47	0 00	7 724 47
24 Jan 01	CUSIP 871130100	25 4729					
Settled	PUNK, ZIEGEL & KNOELL						
	Other Charges 0 43						

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Account number FFCNC

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## Investment Transaction Detail

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

### Sales

#### Equities

##### Common stock

##### United States - USD

22 Jan 01	SYBASE INC COM	-200 000	5 178 98	-2,004 62	3 174 36	0 00	3 174 36
25 Jan 01	CUSIP 871130100	25 8958					
Settled	PUNK ZIEGEL & KNOELL Other Charges 0 18						
30 Nov 01	SYMANTEC CORP COM	-500 000	32 483 91	-23 890 00	8 593 91	0 00	8 593 91
05 Dec 01	CUSIP 871503108	64 97					
Settled	KNIGHT SECURITIES L P Other Charges 1 09						
07 Dec 01	SYMANTEC CORP COM	-500 000	33 508 88	-23 890 00	9,618 88	0 00	9 618 88
12 Dec 01	CUSIP 871503108	67 02					
Settled	KNIGHT SECURITIES L P Other Charges 1 12						
10 Aug 01	SYMYX TECHNOLOGIES INC COM	-4,600 000	103 082 56	-163 875 00	-60 792 44	0 00	60,792 44
15 Aug 01	CUSIP 871555108	22 41					
Settled	J P MORGAN SECURITIES INC Other Charges 3 44						
17 Nov 00	REVERSAL TALBOTS INC COM	800 000	37 752 50	15,498 00	-22 254 50	0 00	-22,254 50
22 Nov 00	CUSIP 874161102	47 2422					
Pending	THOMSON INSTITUTIONAL SERVICES / -40 00 Other Charges -1 26						
17 Nov 00	TALBOTS INC COM	-800 000	37,752 50	-7 749 00	30 003 50	0 00	30,003 50
22 Nov 00	CUSIP 874161102	47 2422					
Pending	THOMSON INSTITUTIONAL SERVICES / 40 00 Other Charges 1 26						
07 Dec 00	REVERSAL TALBOTS INC COM	700 000	-31,282 86	13,359 67	-17 923 19	0 00	-17 923 19
12 Dec 00	CUSIP 874161102	44 7513					
Pending	FACTSET DATA SYSTEMS / -42 00 Other Charges -1 05						
07 Dec 00	TALBOTS INC COM	-700 000	31 282 86	-6 780 37	24,502 49	0 00	24 502 49
12 Dec 00	CUSIP 874161102	44 7513					
Pending	FACTSET DATA SYSTEMS / 42 00 Other Charges 1 05						

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<u>Trade date</u>	<u>Security Description</u>					<u>Realized gain/loss</u>		
<u>Settle date</u>	<u>Asset ID</u>	<u>Shares/PAR</u>	<u>Transaction</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	
<u>Trade Status</u>	<u>Broker/ Commission</u>	<u>Price</u>	<u>amount</u>					
<b>Sales</b>								
<b>Equities</b>								
<b>Common stock</b>								
<b>United States - USD</b>								
11 Jan 01	TALBOTS INC COM	-1 700 000	85 991 12	-16 165 01	69 826 11	0 00	69 826 11	
17 Jan 01	CUSIP 874161102	50 6347						
Settled	FRANK RUSSELL SECURITIES INC / 85 00							
	Other Charges 2 87							
23 Nov 01	TECUMSEH PRODS CO CL A	-500 000	24,749 17	-26 554 70	1 805 53	0 00	-1 805 53	
28 Nov 01	CUSIP 878895200	49 50						
Settled	KNIGHT SECURITIES L P							
	Other Charges 0 83							
29 Mar 01	TELLABS INC COM	-900 000	36 043 16	-65,753 19	-29 710 03	0 00	-29,710 03	
03 Apr 01	CUSIP 879664100	40 0493						
Settled	BEAR, STEARNS, SECURITIES CORP							
	Other Charges 1 21							
12 Jun 01	TELLABS INC COM	-800 000	21 775 59	-57 749 96	-35 974 37	0 00	-35 974 37	
15 Jun 01	CUSIP 879664100	27 2204						
Settled	SG COWEN AND COMPANY							
	Other Charges 0 73							
14 Jun 01	TELLABS INC COM	-1 000 000	25 393 65	-67 446 26	-42 052 61	0 00	-42 052 61	
19 Jun 01	CUSIP 879664100	25 3945						
Settled	ROBERT W BAIRD & COMPANY INC MILWAUKEE							
	USA							
	Other Charges 0 85							
19 Jun 01	TELLABS INC COM	-1,200 000	25,513 90	-76,438 32	-50 924 42	0 00	-50 924 42	
22 Jun 01	CUSIP 879664100	21 2623						
Settled	ING BARINGS INT'L							
	Other Charges 0 86							
20 Jun 01	TELLABS INC COM	-2 900 000	47,857 10	-147,767 74	99,910 64	0 00	-99 910 64	
25 Jun 01	CUSIP 879664100	16 503						
Settled	LEHMAN BROTHERS INC NEW YORK							
	Other Charges 1 60							
07 Jun 01	TENET HEALTHCARE CORP COM	-5,200 000	250,059 65	-124 944 04	125 115 61	0 00	125 115 61	
12 Jun 01	CUSIP 88033G100	48 14						
Settled	KNIGHT SECURITIES L P / 260 00							
	Other Charges 8 35							

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
15 Jun 01	TENET HEALTHCARE CORP COM	-560 000	28 598 24	13,455 51	15 142 73	0 00	15 142 73
20 Jun 01	CUSIP 88033G100	51 12					
Settled	KNIGHT SECURITIES L P / 28 00						
	Other Charges 0 96						
26 Jun 01	TENET HEALTHCARE CORP COM	-300 000	15 038 49	-7 208 31	7 830 18	0 00	7 830 18
29 Jun 01	CUSIP 88033G100	50 18					
Settled	KNIGHT SECURITIES L P / 15 00						
	Other Charges 0 51						
28 Jun 01	TENET HEALTHCARE CORP COM	-4,120 000	211 125 65	-98 994 13	112 131 52	0 00	112 131 52
03 Jul 01	CUSIP 88033G100	51 2958					
Settled	KNIGHT SECURITIES L P / 206 00						
	Other Charges 7 05						
12 Jul 01	TENET HEALTHCARE CORP COM	-3,400 000	187 503 74	-70 825 56	116,678 18	0 00	116 678 18
17 Jul 01	CUSIP 88033G100	55 20					
Settled	KNIGHT SECURITIES L P / 170 00						
	Other Charges 6 26						
16 Jul 01	TENET HEALTHCARE CORP COM	-6,720 000	360 588 54	-120 746 92	239 841 62	0 00	239,841 62
19 Jul 01	CUSIP 88033G100	53 7108					
Settled	KNIGHT SECURITIES L P / 336 00						
	Other Charges 12 04						
01 Oct 01	TENET HEALTHCARE CORP COM	-1,800 000	107 017 40	-97,692 30	9 325 10	0 00	9 325 10
04 Oct 01	CUSIP 88033G100	59 5061					
Settled	RAYMOND JAMES / 90 00						
	Other Charges 3 58						
17 Oct 01	TENET HEALTHCARE CORP COM	-480 000	29 709 00	-26,051 28	3 657 72	0 00	3 657 72
22 Oct 01	CUSIP 88033G100	62 00					
Settled	BROADCORT CAPITAL CORP / 50 00						
	Other Charges 1 00						
14 Aug 01	TERADYNE INC COM	-1 400 000	44 935 55	-55,244 00	-10,308 45	0 00	-10 308 45
17 Aug 01	CUSIP 880770102	32 1579					
Settled	KNIGHT SECURITIES L P / 84 00						
	Other Charges 1 51						
21 May 01	TITAN PHARMACEUTICALS INC DEL COM	-2,100 000	73 131 31	73 028 17	103 14	0 00	103 14
24 May 01	CUSIP 888314101	34 8856					
Settled	EQUITABLE SECURITIES CORPORATION / 126 00						
	Other Charges 2 45						

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Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

24 Jul 01	TITAN PHARMACEUTICALS INC DEL COM	2,400 000	29,309 49	-62,274 88	32 965 39	0 00	-32 965 39
27 Jul 01	CUSIP 888314101	12 2727					
Settled	PIPER JAFFRAY INC / 144 00						
	Other Charges 0 99						
25 Jul 01	TITAN PHARMACEUTICALS INC DEL COM	-1 700 000	20 326 04	-36 083 15	-15 757 11	0 00	-15,757 11
30 Jul 01	CUSIP 888314101	12 0169					
Settled	PIPER JAFFRAY INC / 102 00						
	Other Charges 0 69						
18 May 01	TOYS R US INC (HOLDING COMPANY)	-200 000	5 669 81	-4 672 50	997 31	0 00	997 31
23 May 01	CUSIP 892335100	28 40					
Settled	KNIGHT SECURITIES L P / 10 00						
	Other Charges 0 19						
12 Apr 01	TRANSMETA CORP DEL COM	-100 000	1,944 37	-2 243 92	-299 55	0 00	299 55
18 Apr 01	CUSIP 89376R109	19 4444					
Settled	DEUTSCHE BANC ALEX, BROWN INC						
	Other Charges 0 07						
16 Apr 01	TRANSMETA CORP DEL COM	-400 000	7 340 35	-8 975 68	1 635 33	0 00	-1 635 33
03 May 01	CUSIP 89376R109	18 3515					
Settled	DEUTSCHE BANC ALEX, BROWN INC						
	Other Charges 0 25						
17 Apr 01	TRANSMETA CORP DEL COM	-200 000	3 802 27	-4 487 84	-685 57	0 00	-685 57
27 Apr 01	CUSIP 89376R109	19 012					
Settled	DEUTSCHE BANC ALEX, BROWN INC						
	Other Charges 0 13						
18 Apr 01	TRANSMETA CORP DEL COM	-600 000	11,359 72	-13 463 52	-2 103 80	0 00	2 103 80
09 May 01	CUSIP 89376R109	18 9335					
Settled							
21 Jun 01	TRANSMETA CORP DEL COM	-5,000 000	27 501 08	-97,022 95	-69 521 87	0 00	-69 521 87
26 Jun 01	CUSIP 89376R109	5 5004					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 92						
14 May 01	TRIAD HOSPS INC COM ISIN US89579K1097	-300 000	7 953 81	-7 187 58	766 23	0 00	766 23
17 May 01	CUSIP 89579K109	28 5736					
Settled	SPEAR LEEDS AND KELLOGG / 18 00						
	Other Charges 0 27						

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

09 Aug 01	TRIAD HOSPS INC COM ISIN US89579K1097	5,600 000	175 273 02	-134 168 16	41 104 86	0 00	41 104 86
14 Aug 01	CUSIP 89579K109	31 3498					
Settled	BROADCORT CAPITAL CORP / 280 00						
	Other Charges 5 86						
23 Aug 01	TRIAD HOSPS INC COM ISIN US89579K1097	-131 000	4,685 49	-838 77	3 846 72	0 00	3 846 72
28 Aug 01	CUSIP 89579K109	36 15					
Settled	BROADCORT CAPITAL CORP / 50 00						
	Other Charges 0 16						
18 Dec 01	TRICON GLOBAL RESTAURANT INC	-3,540 000	186 870 36	-160 223 90	26 646 46	0 00	26 646 46
21 Dec 01	CUSIP 895953107	52 84					
Settled	ROBERTSON STEPHENS & CO L R / 177 00						
	Other Charges 6 24						
20 Dec 01	TRICON GLOBAL RESTAURANT INC	-500 000	25 832 78	-21 757 50	4 075 28	0 00	4,075 28
26 Dec 01	CUSIP 895953107	51 7173					
Settled	THOMAS WEISEL PARTNERS LLC / 25 00						
	Other Charges 0 87						
26 Dec 01	TRICON GLOBAL RESTAURANT INC	-3,060 000	153 805 45	133 155 90	20 649 55	0 00	20 649 55
31 Dec 01	CUSIP 895953107	50 3149					
Settled	BROADCORT CAPITAL CORP / 153 00						
	Other Charges 5 14						
23 Nov 01	TRINITY IND INC COM	-1,000 000	25,665 14	-22 900 00	2 765 14	0 00	2 765 14
28 Nov 01	CUSIP 896522109	25 726					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 0 86						
12 Jan 01	TRIQUINT SEMICONDUCTOR INC COM	-400 000	16 640 12	5,262 50	11,377 62	0 00	11 377 62
18 Jan 01	CUSIP 89674K103	41 6517					
Settled	INSTINET / 20 00						
	Other Charges 0 56						
01 Feb 01	TRIQUINT SEMICONDUCTOR INC COM	-1 100 000	37,748 54	-14,471 87	23 276 67	0 00	23 276 67
06 Feb 01	CUSIP 89674K103	34 318					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 1 26						



# Frist Foundation

Account number FFCONC

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

## Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
02 Feb 01	TRIQUINT SEMICONDUCTOR INC COM	-1,400 000	44 892 58	-18,418 75	26,473 83	0 00	26 473 83
07 Feb 01	CUSIP 89674K103	32 0672					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 1 50						
05 Feb 01	TRIQUINT SEMICONDUCTOR INC COM	-600 000	18 494 38	7,893 75	10 600 63	0 00	10 600 63
08 Feb 01	CUSIP 89674K103	30 825					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 0 62						
12 Nov 01	TRIQUINT SEMICONDUCTOR INC COM	-5,800 000	111 066 29	-122 580 85	-11,514 56	0 00	-11,514 56
15 Nov 01	CUSIP 89674K103	19 15					
Settled	MORGAN STANLEY & CO INC						
	Other Charges 3 71						
14 Aug 01	TX BIOTECHNOLOGY CORP COM ISIN US88221T1043	-8 900 000	63 365 88	-165 876 93	-102 511 05	0 00	-102 511 05
17 Aug 01	CUSIP 88221T104	7 12					
Settled	NDB CAPITAL MARKETS						
	Other Charges 2 12						
14 Jun 01	TX INSTRS INC COM	-1,000 000	31,938 93	-42 527 15	-10 588 22	0 00	-10 588 22
19 Jun 01	CUSIP 882508104	32 00					
Settled	ROCHDALE SECURITIES CORPORATION / 60 00						
	Other Charges 1 07						
16 Jul 01	UNITEDGLOBALCOM CL A	-130 000	539 48	0 00	539 48	0 00	539 48
19 Jul 01	CUSIP 913247508	4 15					
Pending	CANTOR FITZGERALD & CO						
	Other Charges 0 02						
01 Nov 01	UNUMPROVIDENT CORP COM	-100 000	2,318 92	-2,756 00	-437 08	0 00	-437 08
06 Nov 01	CUSIP 91529Y106	23 22					
Settled	JEFFERIES & COMPANY / 3 00						
	Other Charges 0 08						
23 Aug 01	UNVL HEALTH SERVICES INC CL B COM	-4,000 000	197 033 42	-93,630 92	103 402 50	0 00	103 402 50
27 Aug 01	CUSIP 913903100	49 32					
Settled	NDB CAPITAL MARKETS / 240 00						
	Other Charges 6 58						
27 Aug 01	UNVL HEALTH SERVICES INC CL B COM	-1,200 000	58,042 06	20,152 25	37 889 81	0 00	37 889 81
30 Aug 01	CUSIP 913903100	48 42					
Settled	LEHMAN BROTHERS INC NEW YORK / 60 00						
	Other Charges 1 94						

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FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

12 Dec 01 17 Dec 01 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 HOWARD WEIL DIV LEGG MASON\ / 108 50 Other Charges 2 60	-2 170 000 35 914	77 822 28	-81 406 22	-3 583 94	0 00	-3 583 94
13 Dec 01 18 Dec 01 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 HOWARD, WEIL, DIV LEGG MASON\ / 108 00 Other Charges 2 57	-2 160 000 35 60	76,785 43	73 272 60	3 512 83	0 00	3 512 83
14 Dec 01 19 Dec 01 Settled	VALERO ENERGY CORP COM STK NEW CUSIP 91913Y100 HOWARD, WEIL DIV LEGG MASON\ / 68 50 Other Charges 1 58	-1 370 000 34 5061	47 203 28	-46 473 83	729 45	0 00	729 45
14 Feb 01 20 Feb 01 Settled	VARCO INTL INC DEL COM CUSIP 922122106 HOWARD, WEIL DIV LEGG MASON\ / 85 00 Other Charges 1 33	-1 700 000 23 35	39 608 67	-27 680 76	11 927 91	0 00	11 927 91
25 Oct 01 30 Oct 01 Settled	VARCO INTL INC DEL COM CUSIP 922122106 HOWARD WEIL DIV LEGG MASON\ / 125 00 Other Charges 1 28	-2 500 000 15 2419	37,978 47	31 644 52	6 333 95	0 00	6 333 95
13 Nov 01 16 Nov 01 Settled	VARCO INTL INC DEL COM CUSIP 922122106 WACHOVIA SECURITIES / 25 00 Other Charges 0 27	-500 000 16 138	8 043 73	-5 850 38	2 193 35	0 00	2 193 35
04 Dec 01 07 Dec 01 Settled	VARCO INTL INC DEL COM CUSIP 922122106 UBS WARBURG DILLON READ LLC / 74 90 Other Charges 0 74	-1,498 000 14 6567	21,880 10	-14,617 02	7 263 08	0 00	7 263 08
23 Apr 01 26 Apr 01 Settled	VEECO INSTRS INC DEL COM CUSIP 922417100 PRUDENTIAL SECURITIES INCORP Other Charges 0 68	-400 000 50 35	20 139 32	-35 300 80	15,161 48	0 00	-15 161 48

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FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

10 Aug 01	VEECO INSTRS INC DEL COM	-2 200 000	82 761 24	-168 414 04	-85 652 80	0 00	-85 652 80
15 Aug 01	CUSIP 922417100	37 62					
Settled	FIRST BOSTON CORPORATION						
	Other Charges 2 76						
14 May 01	VERITY INC COM	-700 000	13 950 60	30 548 63	-16 598 03	0 00	-16 598 03
17 May 01	CUSIP 92343C106	19 9301					
Settled	SCHWAB, CHARLES						
	Other Charges 0 47						
15 May 01	VERITY INC COM	-1,100 000	18,028 94	-48 004 99	-29,976 05	0 00	-29 976 05
18 May 01	CUSIP 92343C106	16 3905					
Settled	SCHWAB CHARLES						
	Other Charges 0 61						
21 May 01	VERITY INC COM	-700 000	12 065 56	-27,176 57	-15 111 01	0 00	-15 111 01
24 May 01	CUSIP 92343C106	17 2371					
Settled	SCHWAB CHARLES						
	Other Charges 0 41						
25 Oct 01	VIACOM COM CL B	-2,000 000	70 114 05	-112 086 56	-41 972 51	0 00	-41 972 51
30 Oct 01	CUSIP 925524308	35 1182					
Settled	BROADCORT CAPITAL CORP / 120 00						
	Other Charges 2 35						
01 Nov 01	VIACOM COM CL B	-300 000	11 615 61	-14 739 00	-3,123 39	0 00	3,123 39
06 Nov 01	CUSIP 925524308	38 75					
Settled	JEFFERIES & COMPANY / 9 00						
	Other Charges 0 39						
30 Nov 01	VIASYS HEALTHCARE INC COM NEW	-0 830	14 17	-12 10	2 07	0 00	2 07
30 Nov 01	CUSIP 92553Q209	0 00					
Settled							
20 Mar 01	VIASYSTEMS GROUP INC COM	-12,900 000	47,660 02	-172 409 70	-124 749 68	0 00	-124 749 68
23 Mar 01	CUSIP 92553H100	3 7347					
Settled	WILLIAM O'NEIL / 516 00						
	Other Charges 1 61						
14 May 01	VISHAY INTERTECHNOLOGY INC COM	-500 000	12,124 59	-11 160 00	964 59	0 00	964 59
17 May 01	CUSIP 928298108	24 31					
Settled	FIRST BOSTON CORPORATION / 30 00						
	Other Charges 0 41						

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

10 Jul 01 13 Jul 01 Settled	VISHAY INTERTECHNOLOGY INC COM CUSIP 928298108 KNIGHT SECURITIES L P / 60 00 Other Charges 0 72	-1,000 000 21 55	21 489 28	-21 294 25	195 03	0 00	195 03
12 Jan 01 18 Jan 01 Settled	VISTEON CORP COM CUSIP 92839U107 KNIGHT SECURITIES L P / 14 35 Other Charges 0 14	287 000 14 00	4 003 51	-4 887 25	-883 74	0 00	-883 74
18 Oct 01 23 Oct 01 Settled	WA MUT INC COM CUSIP 939322103 BROADCORT CAPITAL CORP / 102 00 Other Charges 1 73	-1,700 000 30 3698	51 524 93	-69 498 60	-17 973 67	0 00	-17 973 67
01 Nov 01 06 Nov 01 Settled	WA MUT INC COM CUSIP 939322103 ROCHDALE SECURITIES CORPORATION / 90 00 Other Charges 1 40	-1,500 000 28 00	41 908 60	-57 183 36	-15 274 76	0 00	-15 274 76
05 Dec 01 10 Dec 01 Settled	WA MUT INC COM CUSIP 939322103 ROCHDALE SECURITIES CORPORATION / 105 00 Other Charges 2 19	-2 100 000 31 2362	65 488 83	-79 281 35	-13 792 52	0 00	13 792 52
09 Aug 01 14 Aug 01 Settled	WALTER INDS INC COM CUSIP 93317Q105 BROADCORT CAPITAL CORP / 235 00 Other Charges 2 06	-4,700 000 13 1164	61 410 02	-60 194 78	1 215 24	0 00	1 215 24
26 Nov 01 29 Nov 01 Settled	WEBMETHODS INC COM CUSIP 94768C108 KNIGHT SECURITIES L P Other Charges 0 51	-1 000 000 15 07	15,069 49	-10 850 00	4 219 49	0 00	4 219 49
07 Dec 01 12 Dec 01 Settled	WEBMETHODS INC COM CUSIP 94768C108 KNIGHT SECURITIES L P Other Charges 1 14	-2,000 000 17 07	34 138 86	-21 700 00	12 438 86	0 00	12,438 86

» Investment Transaction Detail

Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
14 Aug 01	WEBSTER FNCL CORP WATERBURY CONN COM	-5 500 000	197,993 40	-172,220 00	25 773 40	0 00	25 773 40
17 Aug 01	CUSIP 947890109	36 00					
Settled	KNIGHT SECURITIES L P						
	Other Charges 6 60						
05 Jan 01	WELLS FARGO & CO NEW COM STK	-3,000 000	156 032 29	-128 617 50	27 414 79	0 00	27,414 79
10 Jan 01	CUSIP 949746101	52 0625					
Settled	KNIGHT SECURITIES L P / 150 00						
	Other Charges 5 21						
24 Jan 01	WELLS FARGO & CO NEW COM STK	-4,500 000	224 205 01	-188,156 25	36,048 76	0 00	36 048 76
29 Jan 01	CUSIP 949746101	49 875					
Settled	KNIGHT SECURITIES L P / 225 00						
	Other Charges 7 49						
11 Jan 01	WESTELL TECHNOLOGIES INC CL A	-700 000	2 728 57	-20 440 00	-17 711 43	0 00	-17,711 43
17 Jan 01	CUSIP 957541105	3 8981					
Settled	SHERWOOD SECURITIES BROADCORT CAP						
	Other Charges 0 10						
16 Jan 01	WESTELL TECHNOLOGIES INC CL A	-2,000 000	7 624 74	-57 448 13	-49,823 39	0 00	-49 823 39
19 Jan 01	CUSIP 957541105	3 8125					
Settled	SHERWOOD SECURITIES BROADCORT CAP						
	Other Charges 0 26						
10 Aug 01	WESTN WIRELESS CORP CL A	-3 600 000	118 256 05	-159 277 32	-41 021 27	0 00	-41 021 27
15 Aug 01	CUSIP 95988E204	32 85					
Settled	FIRST BOSTON CORPORATION						
	Other Charges 3 95						
16 Feb 01	WESTWOOD 1 INC COM	-900 000	17 919 66	-13 931 25	3 986 41	0 00	3 986 41
22 Feb 01	CUSIP 961815107	19 9614					
Settled	BLAIR, WILLIAM & CO / 45 00						
	Other Charges 0 60						
28 Feb 01	WESTWOOD 1 INC COM	-2,100 000	45,408 88	-32,506 25	12 902 63	0 00	12 902 63
05 Mar 01	CUSIP 961815107	21 674					
Settled	BLAIR, WILLIAM & CO / 105 00						
	Other Charges 1 52						
14 Jun 01	WILLIAMS CO INC COM	-1 500 000	53 003 13	-59,816 88	-6,813 75	0 00	-6 813 75
19 Jun 01	CUSIP 969457100	35 3966					
Settled	KNIGHT SECURITIES L P / 90 00						
	Other Charges 1 77						

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FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

27 Apr 01	WILLIAMS COMMUNICATIONS GROUP INC COM	-1,233 000	5,577 29	5 340 52	236 77	0 00	236 77	
02 May 01	CUSIP 969455104	4 5835						
Settled	KNIGHT SECURITIES L P / 73 98							
	Other Charges 0 19							
03 May 01	WILLIAMS COMMUNICATIONS GROUP INC COM	-0 590	2 73	-2 56	0 17	0 00	0 17	
03 May 01	CUSIP 969455104	0 00						
Settled								
08 May 01	WILLIAMS COMMUNICATIONS GROUP INC COM	-0 010	0 05	-0 04	0 01	0 00	0 01	
08 May 01	CUSIP 969455104	0 00						
Settled								
28 Mar 01	WILLIAMS SONOMA INC COM	-1,200 000	33 286 88	-28 116 00	5 170 88	0 00	5 170 88	
02 Apr 01	CUSIP 969904101	27 80						
Settled	KNIGHT SECURITIES L P / 72 00							
	Other Charges 1 12							
17 Dec 01	WILLIAMS SONOMA INC COM	-300 000	12 100 66	11 452 92	647 74	0 00	647 74	
20 Dec 01	CUSIP 969904101	40 3869						
Settled	BLAIR, WILLIAM & CO / 15 00							
	Other Charges 0 41							
18 Dec 01	WILLIAMS SONOMA INC COM	-300 000	12 423 81	10 372 96	2 050 85	0 00	2 050 85	
21 Dec 01	CUSIP 969904101	41 4641						
Settled	BLAIR, WILLIAM & CO / 15 00							
	Other Charges 0 42							
19 Dec 01	WILLIAMS SONOMA INC COM	-100 000	4,215 99	-2 737 68	1,478 31	0 00	1 478 31	
24 Dec 01	CUSIP 969904101	42 2114						
Settled	BLAIR, WILLIAM & CO / 5 00							
	Other Charges 0 15							
20 Dec 01	WILLIAMS SONOMA INC COM	-600 000	25 679 02	-15 967 23	9 711 79	0 00	9 711 79	
26 Dec 01	CUSIP 969904101	42 8498						
Settled	BLAIR, WILLIAM & CO / 30 00							
	Other Charges 0 86							
21 Dec 01	WILLIAMS SONOMA INC COM	-300 000	12,593 66	-7,754 19	4,839 47	0 00	4 839 47	
27 Dec 01	CUSIP 969904101	42 0303						
Settled	BLAIR, WILLIAM & CO / 15 00							
	Other Charges 0 43							

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FRIST FOUNDATION CONSOLIDATION

Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss Translation	Total
Settle date	Asset ID	Price					
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Common stock</b>							
<b>United States - USD</b>							
27 Dec 01	WILLIAMS SONOMA INC COM	-300 000	12,993 22	7 754 19	5 239 03	0 00	5 239 03
02 Jan 02	CUSIP 969904101	43 3622					
Pending	BLAIR WILLIAM & CO / 15 00						
	Other Charges 0 44						
28 Dec 01	WILLIAMS SONOMA INC COM	-100 000	4 339 22	-2 584 73	1 754 49	0 00	1 754 49
03 Jan 02	CUSIP 969904101	43 4429					
Pending	BLAIR WILLIAM & CO / 5 00						
	Other Charges 0 07						
28 Mar 00	REVERSAL WINSTAR COMMUNICATIONS INC COM	1,098 000	-70 733 76	0 00	-70 733 76	0 00	-70 733 76
31 Mar 00	CUSIP 975515107	64 4377					
Pending	B TRADE SERVICES / -16 47						
	Other Charges -2 36						
28 Mar 00	WINSTAR COMMUNICATIONS INC COM	-1,098 000	70 733 76	0 00	70,733 76	0 00	70,733 76
31 Mar 00	CUSIP 975515107	64 4377					
Pending	B TRADE SERVICES / 16 47						
	Other Charges 2 36						
22 Aug 00	REVERSAL WINSTAR COMMUNICATIONS INC COM	488 000	-14,578 51	0 00	-14 578 51	0 00	-14 578 51
07 Sep 00	CUSIP 975515107	29 875					
Pending	PRUDENTIAL SECURITIES INCORP						
	Other Charges -0 49						
22 Aug 00	WINSTAR COMMUNICATIONS INC COM	-488 000	14 578 51	-426 99	14 151 52	0 00	14 151 52
07 Sep 00	CUSIP 975515107	29 875					
Pending	PRUDENTIAL SECURITIES INCORP						
	Other Charges 0 49						
03 May 01	WINSTAR COMMUNICATIONS INC COM	-391 000	14 85	-342 13	-327 28	0 00	327 28
10 May 01	CUSIP 975515107	0 04					
Settled	INSTINET / 0 78						
	Other Charges 0 01						
02 Nov 01	WINSTAR COMMUNICATIONS INC COM	-2,034 000	103 72	-461 99	-358 27	0 00	358 27
07 Nov 01	CUSIP 975515107	0 051					
Settled	CANTOR FITZGERALD & CO						
	Other Charges 0 01						

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

**Sales**

**Equities**

**Common stock**

**United States - USD**

19 Apr 01	WOLVERINE WORLD WIDE INC COM	-1,000 000	16,439 45	-16 392 50	46 95	0 00	46 95
24 Apr 01	CUSIP 978097103	16 50					
Settled	KNIGHT SECURITIES L P / 60 00						
	Other Charges 0 55						
06 Aug 01	WOLVERINE WORLD WIDE INC COM	-11,400 000	205 987 69	111 014 34	94 973 35	0 00	94 973 35
09 Aug 01	CUSIP 978097103	18 1197					
Settled	BROADCORT CAPITAL CORP / 570 00						
	Other Charges 6 89						
04 Jun 01	XEROX CORP COM	-800 000	8 431 71	-6,040 00	2 391 71	0 00	2 391 71
07 Jun 01	CUSIP 984121103	10 59					
Settled	KNIGHT SECURITIES L P / 40 00						
	Other Charges 0 29						
26 Jun 01	XL CAP LTD CL A	-1,160 000	91 197 32	-84 341 18	6 856 14	0 00	6 856 14
29 Jun 01	SEDOL 2283401	78 671					
Settled	MERRILL LYNCH INTER NEW YK DTC 161 / 58 00						
	Other Charges 3 04						
12 Feb 01	ZALE CORP NEW COM STK	-1,200 000	37,062 80	-50 196 84	-13 134 04	0 00	-13 134 04
15 Feb 01	CUSIP 988858106	30 9467					
Settled	SOUTHCOAST CAPITAL CORPORATION / 72 00						
	Other Charges 1 24						
19 Nov 01	ZIMMER HLDGS INC COM	-370 000	11,166 22	-10 213 46	952 76	0 00	952 76
23 Nov 01	CUSIP 98956P102	30 23					
Settled	ROCHDALE SECURITIES CORPORATION / 18 50						
	Other Charges 0 38						
Total United States - USD			91,841,400 41	-59 932 590 23	31,908,810 18	0 00	31,908,810 18
Total common stock			96 575,342 52	-65,659,445 32	31,165 129 86	-249,232 66	30,915,897 20

**Preferred stock**

**Brazil - USD**

06 Dec 01	ADR EMBRATEL PARTICIPACOES S A	-2,000 000	7,772 93	27,840 17	-20 067 24	0 00	-20 067 24
11 Dec 01	SPONSOREDADR REPSTG PFD PFD PFD SH	3 9366					
Settled	SEDOL 2297963						
	GOLDMAN SACHS & CO NW YK DTC 005 / 100 00						
	Other Charges 0 27						



01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

Investment Transaction Detail

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

**Sales**

**Equities**

**Preferred stock**

**Brazil - USD**

07 Dec 01	ADR EMBRATEL PARTICIPACOES S A	-1,000 000	3,881 87	-13 893 40	-10 011 53	0 00	-10,011 53
12 Dec 01	SPONSOREDADR REPSTG PFD PFD PFD SH	3 932					
Settled	SEDOL 2297963 GOLDMAN SACHS & CO NW YK DTC 005 / 50 00 Other Charges 0 13						
10 Dec 01	ADR EMBRATEL PARTICIPACOES S A	-2 000 000	7,860 33	24 662 18	-16,801 85	0 00	-16 801 85
13 Dec 01	SPONSOREDADR REPSTG PFD PFD PFD SH	3 9803					
Settled	SEDOL 2297963 GOLDMAN SACHS & CO NW YK DTC 005 / 100 00 Other Charges 0 27						
12 Dec 01	ADR EMBRATEL PARTICIPACOES S A	-2,000 000	8 012 12	-22 593 11	-14,580 99	0 00	14 580 99
17 Dec 01	SPONSOREDADR REPSTG PFD PFD PFD SH	4 0582					
Settled	SEDOL 2297963 GOLDMAN SACHS & CO NW YK DTC 005 / 100 00 Other Charges 0 28						
14 Dec 01	ADR EMBRATEL PARTICIPACOES S A	-130 000	506 45	-1 441 92	-935 47	0 00	-935 47
19 Dec 01	SPONSOREDADR REPSTG PFD PFD PFD SH	3 9459					
Settled	SEDOL 2297963 GOLDMAN SACHS & CO NW YK DTC 005 / 6 50 Other Charges 0 02						
03 Jan 01	ADR TELE NORTE LESTE PARTICIPACOES S A	-121 000	2 633 17	-837 07	1 796 10	0 00	1,796 10
08 Jan 01	SPONSORED ADR REPSTG PFD PFD PFD SH	21 8125					
Settled	SEDOL 2297930 MERRILL LYNCH INTER NEW YK DTC 161 / 6 05 Other Charges 0 09						
<b>Total Brazil - USD</b>			<b>30,666 87</b>	<b>-91 267 85</b>	<b>-60,600 98</b>	<b>0 00</b>	<b>-60 600 98</b>
<b>Total preferred stock</b>			<b>30,666 87</b>	<b>-91,267 85</b>	<b>-60 600 98</b>	<b>0 00</b>	<b>-60,600 98</b>

**Convertible equity**

**United States - USD**

08 Oct 01	AES TR III TR PFD STK CONV SECS	-1,000 000	32,909 90	56,937 25	-24,027 35	0 00	-24,027 35
11 Oct 01	CUSIP 00808N202	32 971					
Settled	PRUDENTIAL SECURITIES INCORP / 60 00 Other Charges 1 10						

01 Jan 01 - 31 Dec 01

FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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

**Sales**

**Equities**

**Convertible equity**

**United States - USD**

13 Jul 01 18 Jul 01 Settled	AMDOCS AUTO COM EXCHANGE SEC TR TR AUTO COM EXCHANGE SECS TRACES CONV PFD STK CUSIP 02342R202 PRUDENTIAL SECURITIES INCORP / 78 00 Other Charges 1 61	-1,300 000 37 15	48,215 39	-78,178 00	-29 962 61	0 00	-29 962 61
06 Aug 01 08 Aug 01 Settled	AMDOCS AUTO COM EXCHANGE SEC TR TR AUTO COM EXCHANGE SECS TRACES CONV PFD STK CUSIP 02342R202 PRUDENTIAL SECURITIES INCORP / 144 00 Other Charges 3 11	-2 400 000 38 80	92,972 89	-71,163 10	21 809 79	0 00	21 809 79
19 Oct 01 24 Oct 01 Settled	AMDOCS AUTO COM EXCHANGE SEC TR TR AUTO COM EXCHANGE SECS TRACES CONV PFD STK CUSIP 02342R202 MCMAHAN SECURITIES / 50 00 Other Charges 0 63	-1,000 000 24 65	24 599 17	24 935 00	-335 83	0 00	-335 83
22 Oct 01 24 Oct 01 Settled	AMDOCS AUTO COM EXCHANGE SEC TR TR AUTO COM EXCHANGE SECS TRACES CONV PFD STK CUSIP 02342R202 BEAR STEARNS SECURITIES CORP / 102 50 Other Charges 1 68	-2 050 000 24 522	50 165 92	-49 323 00	842 92	0 00	842 92
03 Dec 01 06 Dec 01 Settled	AMDOCS AUTO COM EXCHANGE SEC TR TR AUTO COM EXCHANGE SECS TRACES CONV PFD STK CUSIP 02342R202 FIRST UNION CAPITAL MARKETS CLEARANCE / 79 50 Other Charges 1 52	-1 590 000 28 64	45 456 58	-39,956 54	5 500 04	0 00	5 500 04
10 Dec 01 12 Dec 01 Settled	AMDOCS AUTO COM EXCHANGE SEC TR TR AUTO COM EXCHANGE SECS TRACES CONV PFD STK CUSIP 02342R202 FIRST UNION CAPITAL MARKETS CLEARANCE / 100 00 Other Charges 1 90	-2,000 000 28 4736	56,845 30	-50 259 80	6 585 50	0 00	6 585 50
15 Nov 01 20 Nov 01 Settled	APACHE CORP DEPOS SH REPSTG 1/50 PFD SERC CUSIP 037411600 GOLDMAN SACHS & COMPANY / 156 42 Other Charges 3 33	-2 607 000 38 30	99 688 35	-141 145 56	-41 457 21	0 00	-41,457 21

Investment Transaction Detail

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

*Sales*

**Equities**

**Convertible equity**

**United States - USD**

15 Nov 01 20 Nov 01 Settled	APACHE CORP DEPOS SH REPSTG 1/50 PFD SERC CUSIP 037411600 PRUDENTIAL SECURITIES INCORP / 228 38 Other Charges 4 73	-3,773 000 37 60	141 633 69	-162,119 24	-20 485 55	0 00	-20,485 55
01 Aug 01 06 Aug 01 Settled	CALPINE CAP TR TERM INC DEFERRABLE EQTY SECS CUSIP 131346207 FIRST BOSTON CORPORATION Other Charges 1 27	-300 000 126 1508	37 843 97	54 134 25	-16 290 28	0 00	16 290 28
11 Oct 01 16 Oct 01 Settled	CAREMARK RX CAP TR I 7 GTD SHARED PREF RED SECS CUSIP 14170K308 MCMAHAN SECURITIES Other Charges 9 27	-2,520 000 110 324	278,007 21	281 488 24	-3 481 03	0 00	-3 481 03
30 Nov 01 05 Dec 01 Settled	CNB CAP TR I GTD TR PFD CONV SECS CUSIP 12813G207 MCMAHAN SECURITIES / 93 00 Other Charges 2 42	-1 860 000 38 933	72,319 96	-71 647 20	672 76	0 00	672 76
31 Jul 01 03 Aug 01 Settled	CONTL AIRLS FIN TR II PFD CONV SECS 6 00TIDES CUSIP 210796306 PRUDENTIAL SECURITIES INCORP Other Charges 1 15	-700 000 49 125	34 386 35	-37 275 00	-2 888 65	0 00	-2 888 65
09 Jan 01 09 Jan 01 Settled	CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12 CUSIP 22025Y308	-0 830 0 00	20 35	-1 72	18 63	0 00	18 63
27 Nov 01 30 Nov 01 Settled	KERR MCGEE CORP DECS EXCHANGEABLE INTO COM DEVON CUSIP 492386305 GOLDMAN SACHS & COMPANY / 192 60 Other Charges 3 61	-3,210 000 33 68	107,916 59	-160 253 10	-52 336 51	0 00	-52 336 51
01 Aug 01 06 Aug 01 Settled	MIRANT TR I GTD TR PFD SECS CONV SER A CUSIP 60467Q102 PRUDENTIAL SECURITIES INCORP / 84 00 Other Charges 3 17	-1,400 000 67 80	94,832 83	-91,609 00	3,223 83	0 00	3 223 83

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» Investment Transaction Detail

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

**Sales**

**Equities**

**Convertible equity**

**United States - USD**

10 Oct 01	MIRANT TR I GTD TR PFD SECS CONV SER A	-1,250 000	70 485 14	-64 043 50	6 441 64	0 00	6 441 64	
15 Oct 01	CUSIP 60467Q102	56 45						
Settled	UBS WARBURG DILLON READ LLC / 75 00							
	Other Charges 2 36							
01 Nov 01	MIRANT TR I GTD TR PFD SECS CONV SER A	-1 010 000	59 153 01	-50 500 00	8 653 01	0 00	8 653 01	
06 Nov 01	CUSIP 60467Q102	58 6293						
Settled	GOLDMAN SACHS & COMPANY / 60 60							
	Other Charges 1 98							
02 Nov 01	MIRANT TR I GTD TR PFD SECS CONV SER A	-1,100 000	60,849 96	-55 000 00	5 849 96	0 00	5 849 96	
07 Nov 01	CUSIP 60467Q102	55 38						
Settled	UBS WARBURG DILLON READ LLC / 66 00							
	Other Charges 2 04							
05 Nov 01	MIRANT TR I GTD TR PFD SECS CONV SER A	-1,445 000	80 830 60	72,250 00	8 580 60	0 00	8 580 60	
08 Nov 01	CUSIP 60467Q102	56 00						
Settled	GOLDMAN SACHS & COMPANY / 86 70							
	Other Charges 2 70							
05 Dec 01	MIRANT TR I GTD TR PFD SECS CONV SER A	-2,295 000	129 525 47	-114 750 00	14 775 47	0 00	14 775 47	
10 Dec 01	CUSIP 60467Q102	56 50						
Settled	PRUDENTIAL SECURITIES INCORP / 137 70							
	Other Charges 4 33							
11 Apr 01	OMNIPOINT CORP DEPOS SH REPSTG 1/20 PFD	-700 000	101,789 20	-107 105 90	-5 316 70	0 00	-5,316 70	
17 Apr 01	CONV 7	145 418						
Settled	CUSIP 68212D607							
	CANTOR FITZGERALD & CO							
	Other Charges 3 40							
02 Nov 01	RELIANT ENERGY INC ZERO PREM EXCHANGEABLE	-700 000	36 486 28	-56 122 50	-19 636 22	0 00	-19 636 22	
07 Nov 01	SUB NT EXCH	52 125						
Settled	CUSIP 75952J207							
	MONTGOMERY SECURITIES							
	Other Charges 1 22							
30 Nov 01	RELIANT ENERGY INC ZERO PREM EXCHANGEABLE	-2,000 000	109 496 35	-159,692 55	-50 196 20	0 00	-50 196 20	
05 Dec 01	SUB NT EXCH	54 75						
Settled	CUSIP 75952J207							
	MORGAN STANLEY & CO INC							
	Other Charges 3 65							

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Account number FFCONC

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## Investment Transaction Detail

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

### Sales

#### Equities

#### Convertible equity

#### United States - USD

30 May 01 04 Jun 01 Settled	UNITEDGLOBALCOM INC DEPOS SH REPSTG 1/2OSER C SR PFD CUSIP 913247201 CANTOR FITZGERALD & CO Other Charges 1 25	-1,900 000 19 64	37,314 75	-130,378 63	-93,063 88	0 00	-93 063 88
20 Aug 01 23 Aug 01 Settled	UNITEDGLOBALCOM INC DEPOS SH REPSTG 1/2OSER C SR PFD CUSIP 913247201 FIRST BOSTON CORPORATION Other Charges 0 16	-400 000 11 64	4 655 84	-26 800 00	-22 144 16	0 00	-22 144 16
01 Nov 01 06 Nov 01 Settled	WA MUT INC UNIT TR PFD INC EQTY REDEMABLE SECS PIERS CAP TR & 1WT EXP CUSIP 939322848 GOLDMAN SACHS & COMPANY Other Charges 3 83	-2,600 000 44 125	114 721 17	-152,433 60	-37,712 43	0 00	-37 712 43
01 Nov 01 20 Nov 01 Settled	WA MUT INC UNIT TR PFD INC EQTY REDEMABLE SECS PIERS CAP TR & 1WT EXP CUSIP 939322848 GOLDMAN SACHS & COMPANY Other Charges 1 77	-1 200 000 44 125	52 948 23	-67 200 00	-14 251 77	0 00	-14 251 77
25 Jan 01 30 Jan 01 Settled	WINSTAR COMMUNICATIONS INC SR PFD CONV SER D 7 CUSIP 975515875 FIRST BOSTON CORPORATION Other Charges 1 77	-1 600 000 33 03	52,846 23	-71 200 00	-18 353 77	0 00	-18,353 77
04 May 01 09 May 01 Settled	WINSTAR COMMUNICATIONS INC SR PFD CONV SER D 7 CUSIP 975515875 MILLER TABAK HIRSCH Other Charges 0 01	-7,700 000 0 03	230 99	-317 925 00	-317 694 01	0 00	-317 694 01
19 Jun 01 28 Jun 01 Settled	XO COMMUNICATIONS INCE PFD CONV 6 50% CUSIP 983764804 CANTOR FITZGERALD & CO Other Charges 0 48	-1,300 000 10 9005	14 170 17	-125 739 08	-111,568 91	0 00	-111 568 91

» Investment Transaction Detail

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

**Sales**

**Equities**

**Convertible equity**

**United States - USD**

09 Jul 01	XO COMMUNICATIONS INCE PFD CONV 6 50%	-3,900 000	43 304 15	-265 017 60	-221 713 45	0 00	-221 713 45
16 Jul 01	CUSIP 983764804	11 104					
Settled	BAIRD PATRICK & CO						
	Other Charges 1 45						
16 Jul 01	XO COMMUNICATIONS INCE PFD CONV 6 50%	-1,400 000	14 388 72	-66 263 60	-51,874 88	0 00	51 874 88
19 Jul 01	CUSIP 983764804	10 278					
Settled	BAIRD, PATRICK & CO						
	Other Charges 0 48						
Total United States - USD			2,201,010 71	-3,272,847 96	-1,071 837 25	0 00	-1,071,837 25
Total convertible equity			2,201,010 71	-3,272,847 96	-1,071,837 25	0 00	-1,071,837 25

**Corporate convertible bonds**

**British Virgin Islands - USD**

07 Jun 01	PVTPL JMH FIN LTD JMH FIN LTD 144A 4 75 DUE	-80,000 000	84 100 00	-90,575 00	-6,475 00	0 00	-6 475 00
12 Jun 01	09 06-2007/09-06-2003 BEO	105 125					
Settled	CUSIP 46621WAA9						
	UBS WARBURG DILLON READ LLC						
Total British Virgin Islands - USD			84 100 00	-90 575 00	-6 475 00	0 00	-6,475 00

**Canada - USD**

10 Aug 01	PVTPL NORTEL NETWORKS CORP NEW GTD SR	-30 000 000	31 256 25	-30 000 00	1 256 25	0 00	1 256 25
15 Aug 01	NTCONV 144A 4 25 DUE 09-01-2008 BEO	104 1875					
Settled	CUSIP 656568AA0						
	BAIRD PATRICK & CO						
10 Aug 01	PVTPL NORTEL NETWORKS CORP NEW GTD SR	-35,000 000	36 421 88	-35 000 00	1 421 88	0 00	1,421 88
15 Aug 01	NTCONV 144A 4 25 DUE 09-01-2008 BEO	104 0625					
Settled	CUSIP 656568AA0						
	GOLDMAN SACHS & COMPANY						
10 Aug 01	PVTPL NORTEL NETWORKS CORP NEW GTD SR	-75 000 000	78 114 75	-75 000 00	3 114 75	0 00	3 114 75
15 Aug 01	NTCONV 144A 4 25 DUE 09-01-2008 BEO	104 153					
Settled	CUSIP 656568AA0						
	KBC FINANCIAL PRODUCTS						

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Investment Transaction Detail

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

**Sales**

**Equities**

**Corporate convertible bonds**

**Canada - USD**

10 Aug 01	PVTPL NORTEL NETWORKS CORP NEW GTD SR	-25,000 000	25,625 00	-25,000 00	625 00	0 00	625 00
15 Aug 01	NTCONV 144A 4 25 DUE 09-01-2008 BEO	102 50					
Settled	CUSIP 656568AA0 CANTOR FITZGERALD & CO						

Total Canada - USD			171,417 88	-165 000 00	6 417 88	0 00	6,417 88
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**Netherlands - USD**

08 Jan 01	PVTPL ASM LITHOGRAPHY HLDG N V CONV SUB NT	-35 000 000	33,031 25	-35 000 00	-1 968 75	0 00	-1 968 75
11 Jan 01	4 5 DUE 11 30-2004/12-05-2002 BEO	94 375					
Settled	CUSIP 00207EAB6 KBC FINANCIAL PRODUCTS						

17 Oct 01	PVTPL ASML HLDG N V CONV 5 75 DUE 10-15-2006	-70 000 000	70 700 00	-70 000 00	700 00	0 00	700 00
23 Oct 01	BEO	101 00					
Settled	CUSIP 00208PAA2 KBC FINANCIAL PRODUCTS						

17 Oct 01	PVTPL ASML HLDG N V CONV 5 75 DUE 10-15-2006	-350,000 000	354,068 75	-350,000 00	4 068 75	0 00	4,068 75
23 Oct 01	BEO	101 1625					
Settled	CUSIP 00208PAA2 MCMAHAN SECURITIES						

08 May 01	STMICROELECTRONICS N V SUB LIQUID YIELD OPT	-20,000 000	22 904 00	-34 362 04	-11 458 04	0 00	-11 458 04
11 May 01	NT ZERO CPN 0 09-22-2009/09-22-2004	114 52					
Settled	CUSIP 861012AB8 BEAR, STEARNS, SECURITIES CORP						

13 Jun 01	STMICROELECTRONICS N V SUB LIQUID YIELD OPT	-210,000 000	219 450 00	-210 840 07	8 609 93	0 00	8 609 93
19 Jun 01	NT ZERO CPN 0 09-22-2009/09-22-2004	104 50					
Settled	CUSIP 861012AB8 UBS WARBURG DILLON READ LLC						

06 Jul 01	STMICROELECTRONICS N V SUB LIQUID YIELD OPT	-30,000 000	28 050 00	-26,025 64	2 024 36	0 00	2 024 36
11 Jul 01	NT ZERO CPN 0 09-22-2009/09-22 2004	93 50					
Settled	CUSIP 861012AB8 UBS WARBURG DILLON READ LLC						

09 Jul 01	STMICROELECTRONICS N V SUB LIQUID YIELD OPT	-90,000 000	84,735 00	-78,089 33	6,645 67	0 00	6,645 67
12 Jul 01	NT ZERO CPN 0 09-22-2009/09-22-2004	94 15					
Settled	CUSIP 861012AB8 MORGAN STANLEY & CO INC						

» Investment Transaction Detail

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

**Sales**

**Equities**

**Corporate convertible bonds**

Total Netherlands - USD			812,939 00	-804,317 08	8,621 92	0 00	8,621 92	
United States - USD								
06 Jul 01	ADVANCED ENERGY INDS INC SUB NT CONV 5 25	-20,000 000	20 325 00	-24 726 50	-4 401 50	0 00	-4 401 50	
11 Jul 01	DUE 11-15-2006/11-15-2002 BEO	101 625						
Settled	CUSIP 007973AA8 GOLDMAN SACHS & COMPANY							
21 Aug 01	ADVANCED ENERGY INDS INC SUB NT CONV 5 25	-490 000 000	396,900 00	483 106 85	-86 206 85	0 00	86 206 85	
24 Aug 01	DUE 11 15-2006/11-15-2002 BEO	81 00						
Settled	CUSIP 007973AA8 GOLDMAN SACHS & COMPANY							
04 Oct 01	AES CORP JR SUB DEB CONV 4 5 DUE 08-15-2005	-175 000 000	143 290 00	-403 990 30	260 700 30	0 00	-260 700 30	
10 Oct 01	BEO	81 88						
Settled	CUSIP 00130HAN5 KBC FINANCIAL PRODUCTS							
23 Mar 01	AETHER SYSTEMS INC SUB NT CONV 6 DUE	-130 000 000	66,462 50	-126 400 08	59,937 58	0 00	-59 937 58	
28 Mar 01	03-22-2005 BEO	51 125						
Settled	CUSIP 00808VAA3 MILLER TABAK HIRSCH							
23 Mar 01	AETHER SYSTEMS INC SUB NT CONV 6 DUE	-255 000 000	129 412 50	-225 037 92	-95 625 42	0 00	-95 625 42	
28 Mar 01	03-22-2005 BEO	50 75						
Settled	CUSIP 00808VAA3 MORGAN STANLEY & CO INC							
28 Mar 01	AETHER SYSTEMS INC SUB NT CONV 6 DUE	-90 000 000	42 300 00	-57 234 34	-14 934 34	0 00	-14 934 34	
02 Apr 01	03-22-2005 BEO	47 00						
Settled	CUSIP 00808VAA3 SMITH BARNEY INC							
22 Jun 01	AFFYMETRIX INC SUB NT CONV 5 DUE	-75,000 000	54 072 00	-90 155 00	-36 083 00	0 00	-36 083 00	
27 Jun 01	10-01-2006/10-07-2002 BEO	72 096						
Settled	CUSIP 00826TAB4 MILLER TABAK HIRSCH							
26 Jun 01	AFFYMETRIX INC SUB NT CONV 5 DUE	-95,000 000	66 737 50	-92 675 65	-25 938 15	0 00	-25,938 15	
29 Jun 01	10-01-2006/10-07-2002 BEO	70 25						
Settled	CUSIP 00826TAB4 UBS WARBURG DILLON READ LLC							



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Investment Transaction Detail

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

Sales

Equities

Corporate convertible bonds

United States - USD

10 Jan 01 16 Jan 01 Settled	AMKOR TECH INC 5 75 DUE 05-01-2003/05-28-2001 REG CUSIP 031652AA8 KBC FINANCIAL PRODUCTS	-130 000 000 147 704	192 015 20	-129 962 50	62 052 70	0 00	62 052 70
16 Jan 01 19 Jan 01 Settled	AMKOR TECH INC 5 75 DUE 05-01-2003/05-28-2001 REG CUSIP 031652AA8 KBC FINANCIAL PRODUCTS	-125,000 000 164 95	206,187 50	-117 008 23	89 179 27	0 00	89 179 27
17 Jan 01 22 Jan 01 Settled	AMKOR TECH INC 5 75 DUE 05-01-2003/05-28-2001 REG CUSIP 031652AA8 BEAR STEARNS SECURITIES CORP	-45 000 000 172 31	77 539 50	37 567 13	39 972 37	0 00	39 972 37
17 Aug 01 22 Aug 01 Settled	BEA SYS INC SUB NT 4 DUE 12-15-2006/12-20-2002 BEO CUSIP 073325AD4 ROBERTSON STEPHENS & CO L R	-60 000 000 84 75	50 850 00	-131 015 14	-80 165 14	0 00	-80 165 14
01 Nov 01 06 Nov 01 Settled	BEA SYS INC SUB NT 4 DUE 12-15-2006/12-20-2002 BEO CUSIP 073325AD4 ROBERTSON STEPHENS & CO L R	-60,000 000 77 50	46,500 00	-118,747 50	72 247 50	0 00	-72 247 50
01 Nov 01 15 Nov 01 Settled	BEA SYS INC SUB NT 4 DUE 12-15-2006/12-20-2002 BEO CUSIP 073325AD4 ROBERTSON STEPHENS & CO L R	-100,000 000 77 50	77,500 00	-120 825 00	-43 325 00	0 00	-43 325 00
02 Nov 01 07 Nov 01 Settled	BEA SYS INC SUB NT 4 DUE 12-15-2006/12-20-2002 BEO CUSIP 073325AD4 MORGAN STANLEY & CO INC	-65,000 000 79 75	51 837 50	106 927 20	-55 089 70	0 00	-55 089 70
05 Nov 01 08 Nov 01 Settled	BEA SYS INC SUB NT 4 DUE 12-15-2006/12-20-2002 BEO CUSIP 073325AD4 THOMAS WEISEL PARTNERS LLC	-85,000 000 80 875	68 743 75	-105 966 80	-37 223 05	0 00	37 223 05

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» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Corporate convertible bonds</b>							
<b>United States - USD</b>							
06 Nov 01	BEA SYS INC SUB NT 4 DUE 12-15-2006/12-20-2002	-145 000 000	118 900 00	-161 322 00	-42 422 00	0 00	-42 422 00
09 Nov 01	BEO	82 00					
Settled	CUSIP 073325AD4 DEUTSCHE BANC ALEX, BROWN INC						
02 Aug 01	BISYS GROUP INC CONV SUB NT 4 DUE	-125,000 000	130,937 50	-136 875 00	-5 937 50	0 00	-5,937 50
07 Aug 01	03-15-2006/03-20-2004 BEO	104 75					
Settled	CUSIP 055472AB0 BEAR STEARNS SECURITIES CORP						
17 Oct 01	BISYS GROUP INC CONV SUB NT 4 DUE	-80 000 000	81 200 00	81 425 00	225 00	0 00	-225 00
24 Oct 01	03 15-2006/03-20-2004 BEO	101 50					
Settled	CUSIP 055472AB0 BEAR STEARNS SECURITIES CORP						
06 Nov 01	BISYS GROUP INC CONV SUB NT 4 DUE	-30,000 000	32,175 00	-30 487 50	1 687 50	0 00	1 687 50
09 Nov 01	03-15-2006/03-20-2004 BEO	107 25					
Settled	CUSIP 055472AB0 FIRST BOSTON CORPORATION						
08 Mar 01	BURR-BROWN CORP SUB NT CONV 4 25 DUE	-110,000 000	129 250 00	-126 870 65	2,379 35	0 00	2,379 35
12 Apr 01	02-15-2007/02-20-2003 BEO	117 50					
Settled	CUSIP 122574AF3						
16 Jul 01	BURR-BROWN CORP SUB NT CONV 4 25 DUE	-285 000 000	314,925 00	-294,968 75	19 956 25	0 00	19 956 25
20 Jul 01	02-15-2007/02-20-2003 BEO	110 50					
Settled	CUSIP 122574AF3 MORGAN STANLEY & CO INC						
06 Nov 01	CENDANT CORP SR ZERO CPN CONV	-25 000 000	15,500 00	-19 312 50	-3 812 50	0 00	3 812 50
16 Nov 01	CONTINGENTDEBT SECS 0 2-13-2021/04 BEO	62 00					
Settled	CUSIP 151313AF0 LEHMAN BROTHERS INC NEW YORK						
31 Jul 01	CHECKFREE HLDGS CORP SUB NT CONV 6 5	-80 000 000	64,900 00	-94 225 63	29 325 63	0 00	-29 325 63
03 Aug 01	DUE12-01-2006/12-01-2002 BEO	81 125					
Settled	CUSIP 162816AC6 ROBERTSON STEPHENS & CO L R						
23 Oct 01	CHECKFREE HLDGS CORP SUB NT CONV 6 5	-185 000 000	134,125 00	-185,000 00	-50 875 00	0 00	-50 875 00
26 Oct 01	DUE12-01-2006/12-01-2002 BEO	72 50					
Settled	CUSIP 162816AC6 GOLDMAN SACHS & COMPANY						

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Account number FFCO NC

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

### Sales

#### Equities

##### Corporate convertible bonds

##### United States - USD

06 Feb 01 09 Feb 01 Settled	CIENA CORP NT CONV 3 75 DUE 02-01-2008 BEO CUSIP 171779AA9 MONTGOMERY SECURITIES	-270,000 000 104 875	283,162 50	-270,000 00	13 162 50	0 00	13,162 50
06 Feb 01 09 Feb 01 Settled	CIENA CORP NT CONV 3 75 DUE 02-01-2008 BEO CUSIP 171779AA9 GOLDMAN SACHS & COMPANY	-60 000 000 104 50	62,700 00	-60 000 00	2,700 00	0 00	2 700 00
06 Feb 01 09 Feb 01 Settled	CIENA CORP NT CONV 3 75 DUE 02-01-2008 BEO CUSIP 171779AA9 MERRILL LYNCH PIERCE FENNER & SMITH	-270,000 000 104 00	280 800 00	-270 000 00	10,800 00	0 00	10 800 00
19 Sep 01 24 Sep 01 Settled	CIENA CORP NT CONV 3 75 DUE 02-01-2008 BEO CUSIP 171779AA9 MILLER TABAK HIRSCH	-160,000 000 62 50	100 000 00	-160 175 00	-60 175 00	0 00	-60 175 00
25 Sep 01 28 Sep 01 Settled	CIENA CORP NT CONV 3 75 DUE 02-01-2008 BEO CUSIP 171779AA9 JEFFERIES & COMPANY	-160,000 000 60 50	96 800 00	-160,000 00	-63 200 00	0 00	-63,200 00
02 Oct 01 05 Oct 01 Settled	CIENA CORP NT CONV 3 75 DUE 02-01-2008 BEO CUSIP 171779AA9 MILLER TABAK HIRSCH	-120,000 000 58 25	69,900 00	112 118 69	-42 218 69	0 00	-42 218 69
16 Jan 01 19 Jan 01 Settled	COMVERSE TECH INC SUB DEB CONV 4 5 DUE 07-01-2005 BEO CUSIP 205862AG0 LEHMAN BROTHERS INC NEW YORK	-20 000 000 503 035	100 607 00	-54 373 60	46 233 40	0 00	46 233 40
29 Jan 01 01 Feb 01 Settled	COMVERSE TECH INC SUB DEB CONV 4 5 DUE 07-01-2005 BEO CUSIP 205862AG0 MONTGOMERY SECURITIES	-15,000 000 524 756	78 713 40	-40 780 20	37 933 20	0 00	37 933 20
19 Jan 01 24 Jan 01 Settled	CONEXANT SYS INC SUB NT CONV 4 25 DUE 05-01-2006/05-06-2002 BEO CUSIP 207142AB6 BEAR STEARNS SECURITIES CORP	-90,000 000 95 71	86,139 00	166 974 50	-80 835 50	0 00	-80 835 50

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FRIST FOUNDATION CONSOLIDATION

» Investment Transaction Detail

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Corporate convertible bonds</b>							
<b>United States - USD</b>							
29 Jan 01	CONEXANT SYS INC SUB NT CONV 4 25 DUE	-150 000 000	144 141 00	-267,790 65	-123,649 65	0 00	123 649 65
01 Feb 01	05-01-2006/05-06-2002 BEO	96 094					
Settled	CUSIP 207142AB6 FIRST BOSTON CORPORATION						
07 Mar 01	CONEXANT SYS INC SUB NT CONV 4 25 DUE	-60,000 000	49 500 00	-100 371 00	-50 871 00	0 00	-50 871 00
12 Mar 01	05-01-2006/05-06-2002 BEO	82 50					
Settled	CUSIP 207142AB6 ROBERTSON STEPHENS & CO L R						
16 May 01	CRITICAL PATH INC SUB NT CONV 5 75 DUE	-515 000 000	84 975 00	-502 111 85	-417 136 85	0 00	-417 136 85
21 May 01	04-01 2005/04-04-2003 BEO	16 50					
Settled	CUSIP 22674VAB6 ROBERTSON STEPHENS & CO L R						
21 May 01	CRITICAL PATH INC SUB NT CONV 5 75 DUE	-60 000 000	10 200 00	-51 771 19	-41 571 19	0 00	-41 571 19
24 May 01	04-01-2005/04-04-2003 BEO	17 00					
Settled	CUSIP 22674VAB6 MILLER TABAK ROBERTS SECURITIES						
21 May 01	CRITICAL PATH INC SUB NT CONV 5 75 DUE	-20,000 000	3,400 00	-17 278 44	-13 878 44	0 00	-13 878 44
24 May 01	04-01-2005/04-04-2003 BEO	17 00					
Settled	CUSIP 22674VAB6 MILLER TABAK HIRSCH						
10 Apr 01	CYPRESS SEMICONDUCTOR CORP CONV SUB NT	-60 000 000	50 250 00	-83,143 20	-32,893 20	0 00	-32 893 20
16 Apr 01	4DUE 02-01-2005/02-05-2003 BEO	83 75					
Settled	CUSIP 232806AE9 MILLER TABAK HIRSCH						
27 Sep 01	CYPRESS SEMICONDUCTOR CORP CONV SUB NT	-55 000 000	44 687 50	-76 208 50	31 521 00	0 00	31 521 00
02 Oct 01	4DUE 02-01-2005/02-05-2003 BEO	81 25					
Settled	CUSIP 232806AE9 MILLER TABAK HIRSCH						
21 Nov 01	CYPRESS SEMICONDUCTOR CORP CONV SUB NT	-110 000 000	98 450 00	-152 295 00	-53 845 00	0 00	53 845 00
27 Nov 01	4DUE 02-01-2005/02-05-2003 BEO	89 50					
Settled	CUSIP 232806AE9 MORGAN STANLEY & CO INC						

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

**Sales**

**Equities**

**Corporate convertible bonds**

**United States - USD**

28 Nov 01	CYPRESS SEMICONDUCTOR CORP CONV SUB NT	-415,000 000	374 537 50	-436 992 14	-62,454 64	0 00	-62 454 64
03 Dec 01	4DUE 02-01-2005/02-05-2003 BEO	90 25					
Settled	CUSIP 232806AE9 ROBERTSON STEPHENS & CO L R.						
05 Jan 01	EFFICIENT NETWORKS INC SUB NT CONV 5	-115,000 000	57,500 00	-90,438 10	-32,938 10	0 00	-32 938 10
17 Jan 01	DUE03-15-2005/03-20-2003 BEO	50 00					
Settled	CUSIP 282056AB6 KBC FINANCIAL PRODUCTS						
05 Jan 01	EFFICIENT NETWORKS INC SUB NT CONV 5	-110 000 000	56 100 00	-109 250 00	-53 150 00	0 00	53 150 00
10 Jan 01	DUE03-15-2005/03-20-2003 BEO	51 00					
Settled	CUSIP 282056AB6 CREDIT SUISSE FIRST BOSTON						
17 Jan 01	EFFICIENT NETWORKS INC SUB NT CONV 5	-265,000 000	153 700 00	-175 469 04	21 769 04	0 00	21 769 04
15 Feb 01	DUE03-15-2005/03-20-2003 BEO	58 00					
Settled	CUSIP 282056AB6						
23 Jan 01	EFFICIENT NETWORKS INC SUB NT CONV 5	-440,000 000	253 000 00	-329 095 53	-76 095 53	0 00	-76 095 53
26 Jan 01	DUE03-15-2005/03-20-2003 BEO	57 50					
Settled	CUSIP 282056AB6 ROBERTSON STEPHENS & CO L R.						
17 May 01	GILEAD SCIENCES INC SUB NT CONV DTD 12/18/2000	-10,000 000	13 549 80	-10 821 00	2 728 80	0 00	2,728 80
22 May 01	5 12 15-07/12-20-03 BEO	135 498					
Settled	CUSIP 375558AB9 J P MORGAN SECURITIES INC						
02 Nov 01	GILEAD SCIENCES INC SUB NT CONV DTD 12/18/2000	-20,000 000	29 300 00	-29 270 20	29 80	0 00	29 80
07 Nov 01	5 12-15-07/12-20-03 BEO	146 50					
Settled	CUSIP 375558AB9 UBS WARBURG DILLON READ LLC						
10 Oct 01	HLTH MGMT ASSOC INC NEW CONV SR SUB DEB	-160 000 000	112,000 00	-118 400 00	-6 400 00	0 00	-6 400 00
15 Oct 01	0 25 DUE 08-16-2020/08-16-2003 BEO PUT	70 00					
Settled	CUSIP 421933AB8 GOLDMAN SACHS & COMPANY						
11 Oct 01	HLTH MGMT ASSOC INC NEW CONV SR SUB DEB	-195 000 000	136 012 50	-143 881 17	-7,868 67	0 00	-7 868 67
16 Oct 01	0 25 DUE 08-16-2020/08-16-2003 BEO PUT	69 75					
Settled	CUSIP 421933AB8 MORGAN STANLEY & CO INC						

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

**Sales**

**Equities**

**Corporate convertible bonds**

**United States - USD**

12 Oct 01	HLTH MGMT ASSOC INC NEW CONV SR SUB DEB	-130,000 000	89 375 00	-91 962 00	-2 587 00	0 00	2 587 00	
17 Oct 01	0 25 DUE 08-16-2020/08-16-2003 BEO PUT	68 75						
Settled	CUSIP 421933AB8 UBS WARBURG DILLON READ LLC							
02 Jul 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5	-20 000 000	93,228 00	-57 775 00	35,453 00	0 00	35 453 00	
06 Jul 01	DUE 07 01-2006/07-06-2002 BEO	468 14						
Settled	CUSIP 444903AB4 KBC FINANCIAL PRODUCTS							
05 Jul 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5	-20 000 000	84 616 00	-50,732 75	33 883 25	0 00	33,883 25	
10 Jul 01	DUE 07-01-2006/07-06-2002 BEO	423 08						
Settled	CUSIP 444903AB4 KBC FINANCIAL PRODUCTS							
01 Aug 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5	-10,000 000	39 658 65	-14 803 00	24 855 65	0 00	24 855 65	
06 Aug 01	DUE 07-01-2006/07-06-2002 BEO	396 5865						
Settled	CUSIP 444903AB4 CANTOR FITZGERALD & CO							
06 Aug 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5	-20 000 000	77,725 00	-29 606 00	48,119 00	0 00	48 119 00	
08 Aug 01	DUE 07-01-2006/07-06-2002 BEO	388 625						
Settled	CUSIP 444903AB4 CANTOR FITZGERALD & CO							
28 Aug 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5	-10 000 000	35,809 45	-14 479 70	21 329 75	0 00	21 329 75	
31 Aug 01	DUE 07-01-2006/07-06-2002 BEO	358 0945						
Pending	CUSIP 444903AB4 CANTOR FITZGERALD & CO							
20 Nov 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5	-3 000 000	10,538 40	-3 945 00	6 593 40	0 00	6,593 40	
26 Nov 01	DUE 07-01-2006/07-06-2002 BEO	351 28						
Settled	CUSIP 444903AB4							
04 Dec 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5	-35 000 000	105 378 00	-46 925 00	58,453 00	0 00	58 453 00	
13 Dec 01	DUE 07 01-2006/07-06-2002 BEO	301 08						
Settled	CUSIP 444903AB4							
06 Dec 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5	-57 000 000	177 621 23	-74 355 00	103 266 23	0 00	103 266 23	
12 Dec 01	DUE 07-01-2006/07-06-2002 BEO	311 6162						
Settled	CUSIP 444903AB4							

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

**Sales**

**Equities**

**Corporate convertible bonds**

**United States - USD**

06 Dec 01 11 Dec 01 Settled	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01-2006/07-06-2002 BEO CUSIP 444903AB4 CANTOR FITZGERALD & CO	-35,000 000 311 6162	109 065 67	-45 762 50	63,303 17	0 00	63,303 17
19 Apr 01 25 Apr 01 Settled	I2 TECHNOLOGIES INC SUB NT CONV 5 25 DUE12-15-2006/12-20-2002 BEO CUSIP 465754AF6 MORGAN STANLEY & CO INC	-220 000 000 83 75	184,250 00	-246 867 75	-62,617 75	0 00	-62 617 75
19 Apr 01 25 Apr 01 Settled	I2 TECHNOLOGIES INC SUB NT CONV 5 25 DUE12 15-2006/12-20-2002 BEO CUSIP 465754AF6 MORGAN STANLEY & CO INC	-70,000 000 83 75	58,625 00	-139 395 20	-80 770 20	0 00	-80 770 20
27 Sep 01 02 Oct 01 Settled	INTL RECTIFIER CORP SUB NT CONV 4 25 DUE07-15-2007/07-18-2003 BEO CUSIP 460254AE5 UBS WARBURG DILLON READ LLC	-160 000 000 73 375	117 400 00	182 000 00	-64 600 00	0 00	-64 600 00
12 Jun 01 15 Jun 01 Settled	JUNIPER NETWORKS INC SUB NT CONV 4 75 DUE 03-15-2007 BEO CUSIP 48203RAA2 MILLER TABAK HIRSCH	-30,000 000 72 625	21,787 50	-43,164 00	-21,376 50	0 00	-21 376 50
15 Jun 01 20 Jun 01 Settled	JUNIPER NETWORKS INC SUB NT CONV 4 75 DUE 03-15-2007 BEO CUSIP 48203RAA2 MILLER TABAK HIRSCH	-60,000 000 71 75	43,050 00	-82 820 00	-39 770 00	0 00	-39 770 00
21 Jun 01 26 Jun 01 Settled	JUNIPER NETWORKS INC SUB NT CONV 4 75 DUE 03-15-2007 BEO CUSIP 48203RAA2 ROBERTSON STEPHENS & CO L R	-245 000 000 69 75	170 887 50	-292 048 00	-121,160 50	0 00	-121 160 50
13 Nov 01 16 Nov 01 Settled	L-3 COMMUNICATIONS HLDGS INC SR SUB NT CONV 5 25 DUE 06-01-2009/12-01-2003 BEO CUSIP 502424AB0 FIRST BOSTON CORPORATION	-80,000 000 127 50	102 000 00	-104 663 20	-2 663 20	0 00	-2 663 20
07 Feb 01 23 Mar 01 Settled	LATTICE SEMICONDUCTOR CORP SUB NT CONV 4 75 DUE 11-01-2006/11-06-2002 BEO CUSIP 518415AC8	-210,000 000 126 125	264,862 50	288,186 35	-23,323 85	0 00	-23 323 85

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

*Sales*

**Equities**

**Corporate convertible bonds**

**United States - USD**

17 Apr 01 20 Apr 01 Settled	LATTICE SEMICONDUCTOR CORP SUB NT CONV 4 75 DUE 11-01-2006/11-06-2002 BEO CUSIP 518415AC8 SG COWEN AND COMPANY	-30 000 000 124 465	37 339 50	-30 387 50	6,952 00	0 00	6 952 00
17 Apr 01 20 Apr 01 Settled	LATTICE SEMICONDUCTOR CORP SUB NT CONV 4 75 DUE 11-01-2006/11-06-2002 BEO CUSIP 518415AC8 SG COWEN AND COMPANY	-45 000 000 124 465	56,009 25	-45,000 00	11 009 25	0 00	11,009 25
30 Apr 01 03 May 01 Settled	LATTICE SEMICONDUCTOR CORP SUB NT CONV 4 75 DUE 11 01-2006/11-06-2002 BEO CUSIP 518415AC8 ROBERTSON STEPHENS & CO L R	-10 000 000 135 00	13 500 00	10 000 00	3 500 00	0 00	3 500 00
02 Oct 01 05 Oct 01 Settled	LENNAR CORP 0 DUE 07-29-2018/07-29-2003 BEO CUSIP 526057AA2 FIRST BOSTON CORPORATION	-160 000 000 56 145	89 832 00	-97 084 08	-7 252 08	0 00	-7 252 08
08 Oct 01 11 Oct 01 Settled	LENNAR CORP 0 DUE 07-29-2018/07-29-2003 BEO CUSIP 526057AA2 MORGAN STANLEY & CO INC	-160 000 000 56 00	89 600 00	95 445 93	-5 845 93	0 00	-5 845 93
07 Feb 01 23 Mar 01 Settled	LSI LOGIC CORP SUB NT CONV 4 25 DUE 03-15-2004/03-20-2002 BEO CUSIP 502161AD4	-205 000 000 147 75	302,887 50	-211 262 50	91 625 00	0 00	91 625 00
07 Feb 01 12 Feb 01 Settled	LSI LOGIC CORP SUB NT CONV 4 25 DUE 03-15-2004/03-20-2002 BEO CUSIP 502161AD4 ROBERTSON STEPHENS & CO L R	-15,000 000 147 75	22 162 50	-20 062 50	2 100 00	0 00	2 100 00
21 Nov 01 27 Nov 01 Settled	LSI LOGIC CORP SUB NT CONV 4 25 DUE 03-15-2004/03-20-2002 BEO CUSIP 502161AD4 LEHMAN BROTHERS INC NEW YORK	-60 000 000 118 741	71 244 60	-90 520 50	-19 275 90	0 00	-19 275 90
17 Aug 01 22 Aug 01 Settled	MERCURY INTERACTIVE CORP 4 75 DUE 07-01-2007 BEO CUSIP 589405AB5 ROBERTSON STEPHENS & CO L R	-140 000 000 73 375	102 725 00	160 972 51	-58 247 51	0 00	-58 247 51



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» Investment Transaction Detail

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

**Sales**

**Equities**

**Corporate convertible bonds**

**United States - USD**

22 Oct 01 26 Oct 01 Settled	MERCURY INTERACTIVE CORP 4 75 DUE 07-01-2007 BEO CUSIP 589405AB5 MILLER TABAK HIRSCH	-90,000 000 72 75	65,475 00	-102 485 25	-37,010 25	0 00	-37,010 25
26 Oct 01 31 Oct 01 Settled	MERCURY INTERACTIVE CORP 4 75 DUE 07-01-2007 BEO CUSIP 589405AB5 ROBERTSON STEPHENS & CO L R	-40,000 000 75 00	30 000 00	-45 549 00	-15 549 00	0 00	-15 549 00
29 Oct 01 02 Nov 01 Settled	MERCURY INTERACTIVE CORP 4 75 DUE 07-01-2007 BEO CUSIP 589405AB5 ROBERTSON STEPHENS & CO L R	-200,000 000 74 50	149,000 00	-214 750 38	-65 750 38	0 00	-65,750 38
30 Oct 01 02 Nov 01 Settled	MERCURY INTERACTIVE CORP 4 75 DUE 07-01-2007 BEO CUSIP 589405AB5 GOLDMAN SACHS & COMPANY	-110,000 000 73 00	80 300 00	93 500 00	13 200 00	0 00	-13 200 00
30 Oct 01 09 Nov 01 Settled	MERCURY INTERACTIVE CORP 4 75 DUE 07-01-2007 BEO CUSIP 589405AB5 GOLDMAN SACHS & COMPANY	-45,000 000 73 00	32,850 00	-45,000 00	-12 150 00	0 00	-12 150 00
27 Apr 01 01 May 01 Settled	NEXTEL COMMUNICATIONS INC SR NT 4 75 DUE07-01-2007/07-06-2002 BEO CUSIP 65332VAT0 KBC FINANCIAL PRODUCTS	-30,000 000 99 28	29,784 00	-41 081 25	-11,297 25	0 00	-11 297 25
31 Jul 01 22 Aug 01 Settled	NEXTEL COMMUNICATIONS INC SR NT 4 75 DUE07-01-2007/07-06-2002 BEO CUSIP 65332VAT0	-100,000 000 90 00	90,000 00	-134 588 00	-44 588 00	0 00	-44,588 00
14 Aug 01 27 Aug 01 Settled	NEXTEL COMMUNICATIONS INC SR NT 4 75 DUE07-01-2007/07-06-2002 BEO CUSIP 65332VAT0	-215 000 000 0 00	176,300 00	-287,984 80	-111 684 80	0 00	111 684 80
21 Aug 01 24 Aug 01 Settled	NEXTEL COMMUNICATIONS INC SR NT 4 75 DUE07-01-2007/07-06-2002 BEO CUSIP 65332VAT0 MILLER TABAK ROBERTS SECURITIES	-15,000 000 76 375	11,456 25	-16 050 00	-4 593 75	0 00	-4 593 75

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

**Sales**

**Equities**

**Corporate convertible bonds**

**United States - USD**

03 Oct 01	NEXTEL COMMUNICATIONS INC SR NT 4 75	-80,000,000	45,120.00	-69,400.00	-24,280.00	0.00	-24,280.00	
09 Oct 01	DUE07-01-2007/07-06-2002 BEO	56.40						
Settled	CUSIP 65332VAT0 MILLER TABAK HIRSCH							
03 Oct 01	NEXTEL COMMUNICATIONS INC SR NT 4 75	-115,000,000	64,860.00	-115,000.00	-50,140.00	0.00	-50,140.00	
15 Oct 01	DUE07-01-2007/07-06-2002 BEO	56.40						
Settled	CUSIP 65332VAT0 MILLER TABAK HIRSCH							
14 Aug 01	NVIDIA CORP SUB NT CONV 4 75 DUE 10-15-2007	-75,000,000	88,316.55	-77,350.00	10,966.55	0.00	10,966.55	
17 Aug 01	BEO	117,755.4						
Settled	CUSIP 67066GAA2 BAIRD PATRICK & CO							
27 Aug 01	NVIDIA CORP SUB NT CONV 4 75 DUE 10-15-2007	-25,000,000	29,062.50	25,000.00	4,062.50	0.00	4,062.50	
30 Aug 01	BEO	116.25						
Settled	CUSIP 67066GAA2 MORGAN STANLEY & CO INC							
07 Nov 01	NVIDIA CORP SUB NT CONV 4 75 DUE 10-15-2007	25,000,000	33,766.18	-25,000.00	8,766.18	0.00	8,766.18	
13 Nov 01	BEO	135,064.7						
Settled	CUSIP 67066GAA2 BAIRD PATRICK & CO							
16 Jul 01	ONI SYS CORP CONV CORP BD 5 DUE 10-15-2005	-40,000,000	29,100.00	-41,800.00	-12,700.00	0.00	-12,700.00	
19 Jul 01	BEO	72.75						
Settled	CUSIP 68273FAA1 KBC FINANCIAL PRODUCTS							
25 Sep 01	ONI SYS CORP CONV CORP BD 5 DUE 10-15-2005	-645,000,000	394,462.65	-581,616.12	-187,153.47	0.00	-187,153.47	
28 Sep 01	BEO	61,157.0						
Settled	CUSIP 68273FAA1 MILLER TABAK ROBERTS SECURITIES							
12 Nov 01	PROTEIN DESIGN LABS INC SUB NT CONV 5 5 DUE	-70,000,000	80,017.70	-86,100.00	-6,082.30	0.00	-6,082.30	
15 Nov 01	02-15-2007/02-15-2003 BEO	114,311.0						
Settled	CUSIP 74369LAB9 KBC FINANCIAL PRODUCTS							

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Trade date	Security Description	Shares/PAR	Transaction amount	Cost	Market	Realized gain/loss	Total
Settle date	Asset ID	Price				Translation	
Trade Status	Broker/ Commission						
<b>Sales</b>							
<b>Equities</b>							
<b>Corporate convertible bonds</b>							
<b>United States - USD</b>							
07 Nov 01	PVTPL ATMJ INC CONV SUB NT 144A 5 25	-70,000 000	75,250 00	-70 000 00	5 250 00	0 00	5 250 00
13 Nov 01	DUE11-15-2006 BEO	107 50					
Settled	CUSIP 00207RAA9 KBC FINANCIAL PRODUCTS						
07 Nov 01	PVTPL ATMJ INC CONV SUB NT 144A 5 25	-110 000 000	116 737 50	-110 000 00	6 737 50	0 00	6 737 50
13 Nov 01	DUE11-15-2006 BEO	106 125					
Settled	CUSIP 00207RAA9 MCMAHAN SECURITIES						
07 Nov 01	PVTPL ATMJ INC CONV SUB NT 144A 5 25	-90 000 000	94,950 00	-90,000 00	4,950 00	0 00	4 950 00
13 Nov 01	DUE11-15-2006 BEO	105 50					
Settled	CUSIP 00207RAA9 BAIRD, PATRICK & CO						
24 Dec 01	PVTPL EXTREME NETWORKS INC EXTREME NET CV	-220,000 000	198 550 00	-220 000 00	-21 450 00	0 00	21 450 00
28 Dec 01	3 5 3 5 DUE 12-01-2006 BEO	90 25					
Settled	CUSIP 30226DAA4 LEHMAN BROTHERS INC						
21 Aug 01	PVTPL HNC SOFTWARE INC CONV SUB NT 144A 5 25	-375,000 000	383,125 13	-375 000 00	8 125 13	0 00	8 125 13
24 Aug 01	DUE 09-01-2008/08-24-2001 BEO	102 1687					
Settled	CUSIP 40425PAB3 BAIRD PATRICK & CO						
21 Aug 01	PVTPL HNC SOFTWARE INC CONV SUB NT 144A 5 25	-125,000 000	127,500 00	-125 000 00	2 500 00	0 00	2,500 00
24 Aug 01	DUE 09-01-2008/08-24-2001 BEO	102 00					
Settled	CUSIP 40425PAB3 KBC FINANCIAL PRODUCTS						
08 Aug 01	PVTPL LTX CORP SR SUB NT 144A 4 25 DUE	-220,000 000	210,650 00	220 000 00	-9,350 00	0 00	-9,350 00
13 Aug 01	08-15-2006/08-08-2001 BEO	95 75					
Settled	CUSIP 502392AD5 MORGAN STANLEY & CO INC						
06 Dec 01	PVTPL PHOTRONICS INC SUB NT CONV 144A 4 75	-580 000 000	586,525 00	580 000 00	6,525 00	0 00	6 525 00
12 Dec 01	DUE 12-15-2006 BEO	101 125					
Settled	CUSIP 719405AB8 MORGAN STANLEY & CO INC						
15 Jul 01	RATIONAL SOFTWARE CORP SUB NT CONV 5	130,000 000	114 075 00	-172 885 00	-58 810 00	0 00	-58 810 00
19 Jul 01	DUE02-01-2007/02-01-2003 BEO	87 75					
Settled	CUSIP 75409PAC7 GOLDMAN SACHS & COMPANY						

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

*Sales*

**Equities**

**Corporate convertible bonds**

**United States - USD**

07 Aug 01	RATIONAL SOFTWARE CORP SUB NT CONV 5	-30 000 000	26 025 00	-33 900 00	7 875 00	0 00	7 875 00	
10 Aug 01	DUE02-01-2007/02-01-2003 BEO	86 75						
Settled	CUSIP 75409PAC7 UBS WARBURG DILLON READ LLC							
16 Aug 01	RATIONAL SOFTWARE CORP SUB NT CONV 5	-120 000 000	98 118 00	-131,281 50	-33,163 50	0 00	-33 163 50	
21 Aug 01	DUE02-01-2007/02-01-2003 BEO	81 765						
Settled	CUSIP 75409PAC7 UBS WARBURG DILLON READ LLC							
23 Aug 01	RATIONAL SOFTWARE CORP SUB NT CONV 5	-80,000 000	65 200 00	-87 516 25	-22 316 25	0 00	-22,316 25	
28 Aug 01	DUE02-01-2007/02-01-2003 BEO	81 50						
Settled	CUSIP 75409PAC7 KBC FINANCIAL PRODUCTS							
16 Jan 01	RES-CARE INC SR NT CONV 6 DUE	5,000 000	2 625 00	-5 000 00	-2 375 00	0 00	-2 375 00	
19 Jan 01	12-01-2004/12-01-2001 BEO	52 50						
Settled	CUSIP 760943AC4 MONTGOMERY SECURITIES							
06 Feb 01	RF MICRO DEVICES INC SUB NT CONV 3 75 DUE	-285,000 000	206 545 20	-284 864 77	-78 319 57	0 00	-78 319 57	
26 Feb 01	08-15-2005/08-20-2003 BEO	72 472						
Settled	CUSIP 749941AB6							
27 Feb 01	SANMINA CORP SUB NT CONV 4 25 DUE	-15,000 000	22,554 15	-20,981 25	1 572 90	0 00	1 572 90	
02 Mar 01	05-01-2004/05-06-2002 BEO	150 361						
Settled	CUSIP 800907AB3 UBS WARBURG DILLON READ LLC							
16 Mar 01	SANMINA CORP SUB NT CONV 4 25 DUE	-45 000 000	60,880 50	-62 590 50	-1,710 00	0 00	-1 710 00	
21 Mar 01	05-01-2004/05-06-2002 BEO	135 29						
Settled	CUSIP 800907AB3 MILLER TABAK HIRSCH							
07 Jun 01	SANMINA CORP SUB NT CONV 4 25 DUE	-25 000 000	34 750 00	-34 399 50	350 50	0 00	350 50	
12 Jun 01	05-01-2004/05-06-2002 BEO	139 00						
Settled	CUSIP 800907AB3 UBS WARBURG DILLON READ LLC							
11 Jun 01	SANMINA CORP SUB NT CONV 4 25 DUE	-45 000 000	58 315 50	54 787 50	3 528 00	0 00	3,528 00	
14 Jun 01	05-01-2004/05-06-2002 BEO	129 59						
Settled	CUSIP 800907AB3 UBS WARBURG DILLON READ LLC							

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FRIST FOUNDATION CONSOLIDATION

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**Investment Transaction Detail**

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

**Sales**

**Equities**

**Corporate convertible bonds**

**United States - USD**

27 Jun 01 03 Jul 01 Settled	SANMINA CORP SUB NT CONV 4 25 DUE 05-01-2004/05-06-2002 BEO CUSIP 800907AB3 UBS WARBURG DILLON READ LLC	-50 000 000 114 825	57 312 50	-69 500 00	12 187 50	0 00	-12 187 50
18 Jul 01 23 Jul 01 Settled	SANMINA CORP SUB NT CONV 4 25 DUE 05-01-2004/05-06-2002 BEO CUSIP 800907AB3 MORGAN STANLEY & CO INC	-390,000 000 104 283	406 703 70	-508 393 72	-101 690 02	0 00	-101 690 02
18 Jul 01 23 Jul 01 Settled	SANMINA CORP SUB NT CONV 4 25 DUE 05-01-2004/05-06-2002 BEO CUSIP 800907AB3 MORGAN STANLEY & CO INC	-25,000 000 104 283	26 070 75	-34 772 50	-8 701 75	0 00	-8 701 75
07 Dec 01 12 Dec 01 Settled	SEPRACOR INC SUB DEB CONV 7 DUE 12-15-2005/12-20-2001 BEO CUSIP 817315AH7 ROBERTSON STEPHENS & CO L R	-235 000 000 101 50	238 525 00	-232 284 26	6 240 74	0 00	6 240 74
26 Sep 01 09 Oct 01 Settled	SIEBEL SYS INC SUB NT CONV 5 5 DUE 09-15-2006/09-15-2002 BEO CUSIP 826170AC6 MILLER TABAK ROBERTS SECURITIES	-50 000 000 96 00	48 000 00	-63 686 35	-15 686 35	0 00	15 686 35
31 Jul 01 03 Aug 01 Settled	TRANSOCEAN SEDCO FOREX INC DEB CONV DTD 05/11/2001 1 5 05-15-2021/05-20-2006 BEO CUSIP 893830AD1 UBS WARBURG DILLON READ LLC	-80,000 000 86 875	69 500 00	-83 600 00	-14 100 00	0 00	14 100 00
16 May 01 21 May 01 Settled	TRANSWITCH CORP CONV NT DTD 09/12/2000 4 5 DUE 09-12-2005/09-13-2003 BEO CUSIP 894065AB7 UBS WARBURG DILLON READ LLC	-45,000 000 75 00	33,750 00	-45,618 75	-11 868 75	0 00	-11 868 75
29 May 01 01 Jun 01 Settled	TRANSWITCH CORP CONV NT DTD 09/12/2000 4 5 DUE 09-12-2005/09-13-2003 BEO CUSIP 894065AB7 UBS WARBURG DILLON READ LLC	-335 000 000 73 25	245,387 50	310 226 00	-64 838 50	0 00	64 838 50

» Investment Transaction Detail

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

*Sales*

**Equities**

**Corporate convertible bonds**

**United States - USD**

30 May 01	TRIQUINT SEMICONDUCTOR INC SUB NT CONV	-135 000 000	93 150 00	-113 811 51	-20 661 51	0 00	20 661 51
05 Jun 01	4DUE 03-01-2007/03-05-2003 BEO	69 00					
Settled	CUSIP 89674KAB9 ROBERTSON STEPHENS & CO L R						
30 May 01	TRIQUINT SEMICONDUCTOR INC SUB NT CONV	-80,000 000	55 200 00	-67 858 52	-12 658 52	0 00	12 658 52
05 Jun 01	4DUE 03-01-2007/03-05-2003 BEO	69 00					
Settled	CUSIP 89674KAB9 ROBERTSON STEPHENS & CO L R						
18 Jul 01	VERITAS SOFTWARE CORP SUB NT CONV 1 856 DUE	-110 000 000	129 868 75	-184 708 20	-54 839 45	0 00	-54 839 45
23 Jul 01	08-13-2006 BEO	118 0625					
Settled	CUSIP 92343RAA1 GOLDMAN SACHS & COMPANY						
06 Apr 01	VITESSE SEMICONDUCTOR CORP SUB DEB CONV 4	-160 000 000	116 000 00	-152 640 23	-36 640 23	0 00	-36 640 23
11 Apr 01	DUE 03-15-2005/03-15-2003 BEO	72 50					
Settled	CUSIP 928497AB2 MILLER TABAK HIRSCH						
09 Apr 01	VITESSE SEMICONDUCTOR CORP SUB DEB CONV 4	-110 000 000	80 575 00	-96 104 06	-15 529 06	0 00	15 529 06
12 Apr 01	DUE 03-15-2005/03-15-2003 BEO	73 25					
Settled	CUSIP 928497AB2 MILLER TABAK HIRSCH						
30 Apr 01	VITESSE SEMICONDUCTOR CORP SUB DEB CONV 4	-75 000 000	60,000 00	-62 268 61	-2 268 61	0 00	-2 268 61
03 May 01	DUE 03-15-2005/03-15-2003 BEO	80 00					
Settled	CUSIP 928497AB2 LEHMAN BROTHERS INC NEW YORK						
<b>Total United States - USD</b>			<b>13,686,178 91</b>	<b>-16,767,001 92</b>	<b>-3,080,823 01</b>	<b>0 00</b>	<b>-3,080,823 01</b>
<b>Total corporate convertible bonds</b>			<b>14,754 635 79</b>	<b>-17,826,894 00</b>	<b>-3,072,258 21</b>	<b>0 00</b>	<b>-3,072,258 21</b>
<b>Total equities</b>			<b>113,561,655 89</b>	<b>-86,850,455 13</b>	<b>26,960,433 42</b>	<b>-249,232 66</b>	<b>26,711,200 76</b>
<b>Total sales</b>			<b>-20,068,222 83</b>	<b>113,561,655 89</b>	<b>-86,850,455 13</b>	<b>26,960,433 42</b>	<b>-249,232 66</b>
<b>Total transactions</b>							
			<i>Currency Loss (p 9 of 398)</i>	<i>&lt; 18,357.05 &gt;</i>	<i>0</i>		<i>&lt; 18,357.05 &gt;</i>
			<i>Misc. Adjustmet</i>	<i>786.00</i>	<i>0</i>		<i>786.00</i>
			<u><b>112,544,084.84</b></u>	<u><b>&lt; 86,850,455.13 &gt;</b></u>			<u><b>26,693,629.71</b></u>

Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>Australia</b>							
29 Jun 01	BHP BILLITON LTD NPV SEDOL 6144890 14,264 000	138,187 89	1 000 for 1 000 ALLOTMENT OF BONUS	0 00	BHP BILLITON LTD NPV SEDOL 6144890 14,264 000 BHP LIMITED NPV BONUS DFD SEDOL 6372907 15,192 000	138,187 89  0 00	0 00  0 00
9 Jul 01	BHP LIMITED NPV BONUS DFD SEDOL 6372907 15,192 000	0 00	1 000 for 1 000 PARI PASSU	0 00	BHP BILLITON LTD NPV SEDOL 6144890 29 458 000	138 187 89	0 00 0 00
<b>Total Australia</b>		<b>138,187 89</b>		<b>0 00</b>		<b>276,375 78</b>	<b>0 00 0 00</b>
<b>Austria</b>							
2 Feb 01	BA HOLDING AG NPV SEDOL 4999821 2 987 000	92,300 47	1 000 for 1 000 EXCHANGE	0 00	BAYER HYPO-VEREINS ORD NPV SEDOL 7023011 2,987 000	92 300 47	0 00 0 00
<b>Total Austria</b>		<b>92,300 47</b>		<b>0 00</b>		<b>92,300 47</b>	<b>0 00 0 00</b>
<b>Brazil</b>							
16 Jul 01	ADR TELECOMUNICACOES BRASILEIRAS S A PFDBLOCK SEDOL 2279477 1 495 000	50,713 33	1 000 for 1 000 ALLOTMENT OF RIGHTS	0 00	ADR TELECOMUNICACOES BRASILEIRAS S A PFDBLOCK SEDOL 2279477 1,495 000 TELECOMUNICACOES BRASILEIRAS SA PREF RIGHTS 16/07/2001 SEDOL 261205W 1 495 000	50,713 33  0 00	0 00  0 00
<b>Total Brazil</b>		<b>50,713 33</b>		<b>0 00</b>		<b>50,713 33</b>	<b>0 00 0 00</b>

# Portfolio Statement

1 JAN 01 - 31 DEC 01

Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>Canada</b>							
11 Jul 01	##ATI TECHNOLOGIES INC COM DO NOT USE SEE SEC# 2195614 CUSIP 001941103	0 00	DELIVERED 13 450 00 SHARES OF ATI TECHNOLOGIES INC COM IN EXCHANGE FOR 13 450 00 SHRS OF CUSIP NUMBER #00194110 RATE OF 1 0000000000 FOR 1 EFFECTIVE 07/10/2001 TO CORRECT TNT SEC#	0 00	##ATI TECHNOLOGIES INC COM DO NOT USE SEE SEC# 2195614 CUSIP 001941103 13 450 000	0 00 - 92 211 86	0 00 0 00
11 Jul 01	##ATI TECHNOLOGIES INC COM DO NOT USE SEE SEC# 2195614 CUSIP 001941103	0 00	DELIVERED 3 650 00 SHARES OF ATI TECHNOLOGIES INC COM IN EXCHANGE FOR 3 650 00 SHRS OF CUSIP NUMBER #00194110 RATE OF 1 0000000000 FOR 1 EFFECTIVE 07/10/2001 TO CORRECT TNT SEC#	0 00	##ATI TECHNOLOGIES INC COM DO NOT USE SEE SEC# 2195614 CUSIP 001941103 3 650 000	0 00 - 25,024 03	0 00 0 00
11 Jul 01	ATI TECHNOLOGIES INC COM CUSIP 001941103	0 00	RECEIVED 13 450 00 SHARES OF ATI TECHNOLOGIES INC COM IN EXCHANGE FOR 13 450 00 SHRS OF CUSIP NUMBER #00194110 RATE OF 1 0000000000 FOR 1 EFFECTIVE 07/10/2001 TO CORRECT TNT SEC#	0 00	ATI TECHNOLOGIES INC COM CUSIP 001941103 13 450 000	0 00 92 211 86	0 00 0 00
11 Jul 01	ATI TECHNOLOGIES INC COM CUSIP 001941103	0 00	RECEIVED 3 650 00 SHARES OF ATI TECHNOLOGIES INC COM IN EXCHANGE FOR 3 650 00 SHRS OF CUSIP NUMBER #00194110 RATE OF 1 0000000000 FOR 1 EFFECTIVE 07/10/2001 TO CORRECT TNT SEC#	0 00	ATI TECHNOLOGIES INC COM CUSIP 001941103 3 650 000	0 00 25 024 03	0 00 0 00
19 Dec 01	BARRICK GOLD CORP CUSIP 067901108	0 00	RECEIVED 108 00 SHARES OF BARRICK GOLD CORP IN EXCHANGE FOR 200 00 SHRS OF CUSIP NUMBER #43761410 RATE OF 0 5300000000 FOR 1 EFFECTIVE 12/14/01 STOCK MERGER	0 00	BARRICK GOLD CORP CUSIP 067901108 108 000	0 00 1 676 00	0 00 0 00
<b>Total Canada</b>		<b>0 00</b>		<b>0 00</b>		<b>1,676 00</b>	<b>0 00</b> <b>0 00</b>



◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>Cayman Islands</b>							
21 Nov 01	#REORG SANTA FE INTL CORP N/C TO GLOBALSANTEFE CORP 2322688 EFF 11/20/01 CUSIP G7805C108	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO GLOBAL SANTA FE CORP	0 00	#REORG SANTA FE INTL CORP N/C TO GLOBALSANTEFE CORP 2322688 EFF 11/20/01 CUSIP G7805C108 -1,500 000	0 00 - 49,590 00	0 00 0 00
21 Nov 01	GLOBAL SANTA FE CORP CUSIP G3930E101	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG SANTA FE INTL CORP N/C TO GLOBALSANTEFE CORP 2322688 EFF 11/20/01	0 00	GLOBAL SANTA FE CORP CUSIP G3930E101 1 500 000	0 00 49 590 00	0 00 0 00
<b>Total Cayman Islands</b>		<b>0 00</b>		<b>0 00</b>		<b>0 00</b>	<b>0 00</b> <b>0 00</b>
<b>Chile</b>							
4 Jan 01	##GENER SA ADR EACH REP 68 NPV(CIT) SEDOL 2185918 258 000	3,340 80	0 318 for 1 000 EXCHANGE	0 00	AES CORP COM SEDOL 2002479 61 580	3,340 80	0 00 0 00
<b>Total Chile</b>		<b>3,340 80</b>		<b>0 00</b>		<b>3,340 80</b>	<b>0 00</b> <b>0 00</b>
<b>France</b>							
18 May 01	AXA EUR8 15 SEDOL 4026927 2,108 000	138,673 51	4 000 for 1 000 PAR VALUE CHANGE	0 00	AXA EUR2.28 SEDOL 7088428 6,432 000	138 673 51	0 00 0 00
<b>Total France</b>		<b>138,673 51</b>		<b>0 00</b>		<b>138,673 51</b>	<b>0 00</b> <b>0 00</b>

# Portfolio Statement

1 JAN 01 - 31 DEC 01

Account number FFCON  
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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>Germany</b>							
6 Jun 01	ADR DEUTSCHE TELEKOM AG ISIN # US2515661054 CUSIP 251566105	0 00	SHARES RECEIVED PER VOICESTREAM FORM OF ELECTION OFFER CUSIP #920015103 EFFECTIVE 5 23-01 REPRESENTS STOCK PORTION OF CASH ELECTION STOCK RECEIVED AT A RATE OF	0 00	ADR DEUTSCHE TELEKOM AG ISIN # US2515661054 CUSIP 251566105 9,537 580	0 00 231 643 87	0 00 0 00
<b>Total Germany</b>		<b>0 00</b>		<b>0 00</b>		<b>231,643 87</b>	<b>0 00 0 00</b>
<b>Hong Kong</b>							
9 Apr 01	CLP HOLDINGS HKD5 SEDOL 0097017 38,200 000	172 386 07	1 000 for 5 000 ALLOTMENT OF BONUS	0 00	CLP HOLDINGS HKD5 SEDOL 0097017 45 840 000	172 386 07	0 00 0 00
<b>Total Hong Kong</b>		<b>172,386 07</b>		<b>0 00</b>		<b>172,386 07</b>	<b>0 00 0 00</b>
<b>India</b>							
9 Jul 01	ADR SILVERLINE TECHNOLOGIES LTD SPONSORED ADR CUSIP 828408104	0 00	RECEIVED 825 00 SHARES OF ADR SILVERLINE TECHNOLOGIES LTD IN EXCHANGE FOR 825 00 SHRS OF CUSIP NUMBER #82840820 RATE OF 1 0000000000 FOR 1 EFFECTIVE 07/05/2001 MANDATORY EXCHANGE	0 00	ADR SILVERLINE TECHNOLOGIES LTD SPONSORED ADR CUSIP 828408104 825 000	0 00 34 503 47	0 00 0 00
9 Jul 01	ADR SILVERLINE TECHNOLOGIES LTD SPONSORED ADR CUSIP 828408104	0 00	RECEIVED 495 00 SHARES OF ADR SILVERLINE TECHNOLOGIES LTD IN EXCHANGE FOR 495 00 SHRS OF CUSIP NUMBER #82840820 RATE OF 1 0000000000 FOR 1 EFFECTIVE 07/05/2001 MANDATORY EXCHANGE	0 00	ADR SILVERLINE TECHNOLOGIES LTD SPONSORED ADR CUSIP 828408104 495 000	0 00 27 326 76	0 00 0 00
<b>Total India</b>		<b>0 00</b>		<b>0 00</b>		<b>61,830 23</b>	<b>0 00 0 00</b>



# Portfolio Statement

1 JAN 01 - 31 DEC 01

Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>Netherlands</b>							
22 Aug 00	REVERSAL PHILIPS ELEC(KON) EURO 20 SEDOL 5986622 4 883 880	37 690 60	SALE OF FRACTIONS	40 43	PHILIPS ELEC(KON) EURO 20 SEDOL 5986622 -4 883 000	- 37 684 10	- 36 36 2 43
8 May 01	WOLTERS KLUWER CVA EURO 12 SEDOL 5871518 10 995 000	285 178 72	1 000 for 1 000 ALLOCATE RIGHTS(EURO)	0 00	WOLTERS KLUWER CVA EURO 12 SEDOL 5871518 10,995 000 WOLTERS KLUWER CVA NLG0 12(STDIV15/5/2001) SEDOL 7086940 10 995 000	265 176 72	0 00 0 00 0 00
17 May 01	WOLTERS KLUWER CVA NLG0 12(STDIV15/5/2001) SEDOL 7086940 10 995 000	0 00	REMOVE OBSOLETE SECURITY	0 00		0 00	0 00 0 00
23 May 01	ADR ASML HLDG ASML HLDG NV EURO 02(NY REG) CUSIP N07059111	0 00	RECEIVED 3 729 40 SHARES OF ADR ASM LITHOGRAPHY HLDG NV COM STK IN EXCHANGE FOR 2 800 00 SHRS OF CUSIP NUMBER #82706810 RATE OF 1 2880000000 FOR 1 EFFECTIVE 05/21/2001	0 00	ADR ASML HLDG ASML HLDG NV EURO 02(NY REG) CUSIP N07059111 3 729 400	0 00 67 553 93	0 00 0 00
2 Jul 01	ING GROEP NV CVA EURO 48 SEDOL 5058877 3,832 000	198 253 25	2 000 for 1 000 PAR VALUE CHANGE	0 00	ING GROEP NV CVA EURO 24 SEDOL 7154182 7 884 000	198 253 25	0 00 0 00
<b>Total Netherlands</b>		<b>669,878 13</b>		<b>- 5,898 71</b>		<b>505,289 70</b>	<b>- 1 00 - 0 03</b>
<b>Singapore</b>							
28 Jun 01	#CREATIVE TECH INC ORD SGD0 25 SEDOL 2232469 5 280 000	114,927 82	1 000 for 1 000 ASSET TRANSFER	0 00	CREATIVE TECH INC COM STK SEDOL 2232469 5 280 000	114,927 82	0 00 0 00
<b>Total Singapore</b>		<b>114,927 82</b>		<b>0 00</b>		<b>114,927 82</b>	<b>0 00 0 00</b>

# Portfolio Statement

1 JAN 01 - 31 DEC 01

Account number FFCO  
 Account Name FRIST INTEGRATED CONS

## Capital Change Detail

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

#### South Korea

23 Jul 01	P/PL GDR HYNIX SEMICONDUCTOR	23,004 00	5 000 for 1 000	CONVERSION	0 00	HYNIX SEMICONDUCTO KRW5000	23 004 00	0 00	0 00
	INC SPONSORED GDR REP 5 SHS								
	144A SEDOL 227352U								
	2,130 000								
<b>Total South Korea</b>									
		23,004 00			0 00		23,004 00	0 00	0 00

### Spain

2 Jan 01	ADR TELEFONICA S A SPONSORED	134 535 85	2 000 for 100 000	DIVIDEND STOCK OPTION	0 00	ADR TELEFONICA S A SPONSORED	134 535 85	0 00	0 00
	SEDOL 2881098								
	2,969 000								
12 Feb 01	ADR TELEFONICA S A SPONSORED	134 535 85		SALE OF FRACTIONS	20 08	ADR TELEFONICA S A SPONSORED	134,515 05	- 0 74	0 00
	SEDOL 2881098								
	3 028 380								
1 Mar 01	ADR TELEFONICA S A SPONSORED	134 515 05	2 000 for 100 000	DIVIDEND STOCK OPTION	0 00	ADR TELEFONICA S A SPONSORED	134 515 05	0 00	0 00
	SEDOL 2881098								
	3 028 000								
8 May 01	ADR TELEFONICA S A SPONSORED	134 515 05		SALE OF FRACTIONS	27 38	ADR TELEFONICA S A SPONSORED	134 484 39	- 3 28	0 00
	SEDOL 2881098								
	3 088 560								
<b>Total Spain</b>									
		538,101 80			47 44		638,050 34	- 4 02	0 00

### Switzerland

21 May 01	CLARIANT CHF(REGD) SEDOL	195,036 14	10 000 for 1 000	PAR VALUE CHANGE	0 00	CLARIANT CHF(REGD) SEDOL	195,036 14	0 00	0 00
	5479757								
	5,100 000								

# Portfolio Statement

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Account number FFCO  
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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>Switzerland</b>							
15 Jun 01	ADR NESTLE S A SPONSORED ADR REPSTG REG SH CUSIP 641069406	0 00	RECEIVED 2 300 00 SHARES AS A STOCK SPLIT OF 1 00 ADDITIONAL SHARE(S) FOR EACH 1 00 SHARE(S) HELD PAYABLE TO HOLDERS ON RECORD 06/11/2001 EX DATE 06/08/2001	0 00	ADR NESTLE S A SPONSORED ADR REPSTG REG SH CUSIP 641069406 2 300 000	0 00 0 00	0 00 0 00
17 Aug 01	SWISS REINSURANCE SZF10 (REGD) SEDOL 4850029 98 000	211 204 51	20 000 for 1 000 PAR VALUE CHANGE	0 00	SWISS REINSURANCE CHF0 1(REGD) SEDOL 7189816 1 860 000	211 204 51	0 00 0 00
17 Aug 01	SWISS REINSURANCE SZF10 (REGD) SEDOL 4850029 98 000	211 675 76	LIQUIDATION INTERIM PAYMENT	471 25	SWISS REINSURANCE SZF10 (REGD) SEDOL 4850029 98 000	211 204 51	0 00 0 00
31 Oct 01	SWISS REINSURANCE CHF0 1(REGD) SEDOL 7189816 2 360 000	248 941 25	1 000 for 1 000 ALLOCATE RIGHTS(EURO)	0 00	SWISS REINSURANCE CHF0 1(REGD) SEDOL 7189816 2 360 000 SWISS REINS RIGHTS SEDOL 514158W 2,360 000	248,941 25 0 00	0 00 0 00
21 Nov 01	SWISS REINS RIGHTS SEDOL 514158W 2 360 000	0 00	1 000 for 10 000 PAYMENT OF CALL	- 23,709 43	SWISS REINSURANCE CHF0 1(REGD) SEDOL 7189816 2 596 000	272,650 68	0 00 0 00
<b>Total Switzerland</b>		<b>866,857 66</b>		<b>- 23,238 18</b>		<b>1,139,037 09</b>	<b>0 00 0 00</b>
<b>United States</b>							
23 Dec 99	WINSTAR COMMUNICATIONS INC COM CUSIP 975515107	0 00	RECIEVED 1 SHS AS A DIST OF 01459 NEW SHS FOR EVERY 1 SHS HELD OF REFLECT 1999 COSTS ON 620 00 SHARES @ 875 AND 1998 COSTS ON 325 00 SHARES @ 1 74 REVERSAL	0 00	WINSTAR COMMUNICATIONS INC COM CUSIP 975515107 1 000	0 00 0 00	0 00 0 00

Capital Change Detail

Account number FFCO  
 Account Name FRIST INTEGRATED CONS

Original security description/Asset ID	Original cost	Change description	Payment amount	Resulting security description/Asset ID	Resulting cost	Realized gain/loss
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Equities

United States

23 Dec 99	WINSTAR COMMUNICATIONS INC COM	0 00	RECEIVED 153 SHS AS A DIST OF 0153 NEW SHS FOR EVERY 1 SHS HELD OF WINSTON COMM (CUSIP #75515878 SECT1712049) AS OF REC DATE 12-14-99 FRACTIONS ROUNDED	WINSTAR COMMUNICATIONS INC COM CUSIP #75515107	0 00	0 00
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23 Dec 99	WINSTAR COMMUNICATIONS INC COM	0 00	RECEIVED 1 SHS AS A DIST OF 0153 NEW SHS FOR EVERY 1 SHS HELD OF REFLECT 1998 COSTS ON 820 00 SHARES @ 878 AND 1988 COSTS ON 325 00 SHARES @ 1 74 FOR TAX PURPOSES	WINSTAR COMMUNICATIONS INC COM CUSIP #75515107	0 00	0 00
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23 Dec 99	WINSTAR COMMUNICATIONS INC COM	0 00	RECEIVED 153 SHS AS A DIST OF 0153 NEW SHS FOR EVERY 1 SHS HELD OF WINSTON COMM (CUSIP #75515878 SECT1712049) AS OF REC DATE 12-14-99 FRACTIONS ROUNDED	WINSTAR COMMUNICATIONS INC COM CUSIP #75515107	0 00	0 00
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15 Feb 00	UNITEDGLOBALCOM CL A CUSIP #13247508	0 00	REC D 671 SHR AS A RESULT OF DISTRIBUTION OF 0 0583375678 OF EVERY 1 SH OF DPS UNITED GLOBAL CUSIP #13247291 R/D	UNITEDGLOBALCOM CL A CUSIP #13247508	0 00	0 00
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14 Mar 00	WINSTAR COMMUNICATIONS INC COM	0 00	TO REVERSE ENTRY OF 03-21-00 READING RECEIVED 197 00 SHARES AS A DISTRIBUTION OF 0 01786 NEW SHARES FOR EVERY 1 SHARE HELD OF FPD WINSTAR	WINSTAR COMMUNICATIONS INC COM CUSIP #75515107	0 00	0 00
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14 Jun 00	WINSTAR COMMUNICATIONS INC COM	0 00	TO REVERSE ENTRY OF 08-18-00 READING REC'D 80 SHS AS A DISTRIBUTION OF 02848 NEW SHS FOR EVERY 1 SHARE HELD OF FPD WINSTAR (CUSIP #75515875) AS REVERSAL	WINSTAR COMMUNICATIONS INC COM CUSIP #75515107	0 00	0 00
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## ◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
19 Jun 00	WINSTAR COMMUNICATIONS INC COM CUSIP 975515107	0 00	TO REVERSE ENTRY OF 08 19 00 READING REC'D 201 SHS AS A DISTRIBUTION OF 0 02648 NEW SHS FOR EVERY 1 SH HELD OF PFD WINSTAR (CUSIP 975515875) REVERSAL	0 00	WINSTAR COMMUNICATIONS INC COM CUSIP 975515107 201 000	0 00 0 00	0 00 0 00
19 Sep 00	WINSTAR COMMUNICATIONS INC COM CUSIP 975515107	0 00	TO REVERSE ENTRY OF 09 19-00 READING RECEIVED 391 SHARES AS A DISTRIBUTION AT A RATE OF 04208 NEW SHARES FOR EVERY 1 SHARE HELD OF PFD WINSTAR REVERSAL	0 00	WINSTAR COMMUNICATIONS INC COM CUSIP 975515107 391 000	0 00 0 00	0 00 0 00
25 Sep 00	#REORG PRISON RLTY TR INC N/C TO CORRECTIONS CORP OF AMER INC 1 220018 CUSIP 74264N303	0 00	TO REVERSE ENTRY OF 09 28 00 READING 1 050 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 05 SHARE(S) OF PRISON RLTY TR INC REVERSAL	0 00	#REORG PRISON RLTY TR INC N/C TO CORRECTIONS CORP OF AMER INC 1 220018 CUSIP 74264N303 1 050 000	0 00 0 00	0 00 0 00
2 Oct 00	#REORG PRISON RLTY TR INC N/C TO CORRECTIONS CORP OF AMER INC 1 220018 CUSIP 74264N303	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12% REVERSAL	0 00	#REORG PRISON RLTY TR INC N/C TO CORRECTIONS CORP OF AMER INC 1 220018 CUSIP 74264N303 1 050 000	0 00 0 00	0 00 0 00
2 Oct 00	#REORG PRISON RLTY TR INC N/C TO CORRECTIONS CORP OF AMER INC 1 220018 CUSIP 74264N303	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12% REVERSAL	0 00	#REORG PRISON RLTY TR INC N/C TO CORRECTIONS CORP OF AMER INC 1 220018 CUSIP 74264N303 1 050 000	0 00 25 683 00	0 00 0 00
2 Oct 00	CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12 CUSIP 22025Y308	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG PRISON REALTY TR INC CUM CONV PFD SER B 12 N/C TO CORRECTIONS CORPORATION OF REVERSAL	0 00	CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12 CUSIP 22025Y308 1 050 000	0 00 0 00	0 00 0 00



Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
2 Oct 00	CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12 CUSIP 22025Y308	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG PRISON REALTY TR INC CUM CONV PFD SER B 12 N/C TO CORRECTIONS CORPORATION OF AMER INC #1-220018 @ 1 0 EFF	0 00	CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12 CUSIP 22025Y308 1,050 000	0 00 25 683 00	0 00 0 00
30 Nov 00	#REORG PE CORP N/C APPLERA CORP APPLIED BIOSYS GRP 2023358 @1 11/30/00 CUSIP 693325102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO APPLERA CORP - APPLIED BIOSYSTEMS GROUP REVERSAL	0 00	#REORG PE CORP N/C APPLERA CORP APPLIED BIOSYS GRP 2023358 @1 11/30/00 CUSIP 693325102 1 500 000	0 00 125,293 80	0 00 0 00
30 Nov 00	#REORG PE CORP N/C APPLERA CORP-APPLIED BIOSYS GRP 2023358 @1 11/30/00 CUSIP 693325102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO APPLERA CORP - APPLIED BIOSYSTEMS GROUP	0 00	#REORG PE CORP N/C APPLERA CORP-APPLIED BIOSYS GRP 2023358 @1 11/30/00 CUSIP 693325102 -1 500 000	0 00 - 125 293 80	0 00 0 00
30 Nov 00	#REORG PE CORP N/C APPLERA CORP-APPLIED BIOSYS GRP 2023358 @1 11/30/00 CUSIP 693325102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO APPLERA CORP - APPLIED BIOSYSTEMS GROUP REVERSAL	0 00	#REORG PE CORP N/C APPLERA CORP-APPLIED BIOSYS GRP 2023358 @1 11/30/00 CUSIP 693325102 1,000 000	0 00 85,395 50	0 00 0 00
30 Nov 00	#REORG PE CORP N/C APPLERA CORP APPLIED BIOSYS GRP 2023358 @1 11/30/00 CUSIP 693325102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO APPLERA CORP - APPLIED BIOSYSTEMS GROUP	0 00	#REORG PE CORP N/C APPLERA CORP-APPLIED BIOSYS GRP 2023358 @1 11/30/00 CUSIP 693325102 -1,000 000	0 00 - 85,395 50	0 00 0 00
30 Nov 00	APPLERA CORP - APPLIED BIOSYSTEMS GROUP CUSIP 018020103	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG PE CORP N/C TO APPLERA CORP-APPLIED BIOSYSTEMS GROUP 2023358 @1 0 REVERSAL	0 00	APPLERA CORP APPLIED BIOSYSTEMS GROUP CUSIP 018020103 1 500 000	0 00 - 125,293 80	0 00 0 00

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<b>Equities</b>							
<b>United States</b>							
30 Nov 00	APPLERA CORP - APPLIED BIOSYSTEMS GROUP CUSIP 038020103	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG PE CORP N/C TO APPLERA CORP APPLIED BIOSYSTEMS GROUP 2023356 @1 0 EFF 11/30/00	0 00	APPLERA CORP APPLIED BIOSYSTEMS GROUP CUSIP 038020103 1 500 000	0 00 125 293 80	0 00 0 00
30 Nov 00	APPLERA CORP - APPLIED BIOSYSTEMS GROUP CUSIP 038020103	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG PE CORP N/C TO APPLERA CORP APPLIED BIOSYSTEMS GROUP 2023356 @1 0 REVERSAL	0 00	APPLERA CORP APPLIED BIOSYSTEMS GROUP CUSIP 038020103 -1,000 000	0 00 - 85,395 50	0 00 0 00
30 Nov 00	APPLERA CORP - APPLIED BIOSYSTEMS GROUP CUSIP 038020103	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG PE CORP N/C TO APPLERA CORP-APPLIED BIOSYSTEMS GROUP 2023356 @1 0 EFF 11/30/00	0 00	APPLERA CORP APPLIED BIOSYSTEMS GROUP CUSIP 038020103 1 000 000	0 00 85 395 50	0 00 0 00
20 Dec 00	WINSTAR COMMUNICATIONS INC COM CUSIP 875515107	0 00	TO REVERSE ENTRY OF 12 20-00 READING REC D B24 AS A DISTRIBUTION OF 0 0568 SHARES OF WINSTAR COMM UNICATIONS (CUSIP 875515107) FOR EVERY 1 REVERSAL	0 00	WINSTAR COMMUNICATIONS INC COM CUSIP 875515107 524 000	0 00 0 00	0 00 0 00
20 Dec 00	WINSTAR COMMUNICATIONS INC COM CUSIP 875515107	0 00	TO REVERSE ENTRY OF 12 20-00 READING REC D 4 AS A DISTRIBUTION OF 0 0568 SHARES OF WINSTAR COMM UNICATIONS (CUSIP 875515107) FOR EVERY 1 REVERSAL	0 00	WINSTAR COMMUNICATIONS INC COM CUSIP 875515107 -4 000	0 00 0 00	0 00 0 00

◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
21 Dec 00	#REORG BIOMTRX CSH STK MRGR GNZYM CRP BIOSRGY 2321323 07 CSH 10 5 12/18/00 CUSIP 09060P102	0 00	TO REVERSE ENTRY OF 12-21-00 READING PROCEEDS PAID FROM BIOMATRIX FORM OF ELECTION CASH OPTION CUSIP# 09060P102 EFFECTIVE 12-8-00 AT A RATE OF REVERSAL	- 57,356 00		0 00 0 00	- 57 356 00 0 00
21 Dec 00	#REORG BIOMTRX CSH STK MRGR GNZYM CRP BIOSRGY 2321323 07 CSH 10 5 12/18/00 CUSIP 09060P102	0 00	PROCEEDS PAID FROM BIOMATRIX FORM OF ELECTION CASH OPTION CUSIP# 09060P102 EFFECTIVE 12-8-00 AT A RATE OF \$11 03 PER SHARE ACCOUNT ALSO RECEIVED STOCK AT A RATE OF	57,356 00		0 00 0 00	0 00 0 00
22 Dec 00	#REORG BIOMTRX CSH STK MRGR GNZYM CRP BIOSRGY 2321323 07 CSH 10 5 12/19/00 CUSIP 09060P102	0 00	SHARES DELIVERED PER BIO MATRIX FORM OF ELECTION CASH OPTION CUSIP #09060P102 EFFEC 12-8-00 STOCK WAS RECEIVED AT A RATE OF 0 7019 ACCOUNT ALSO REVERSAL	0 00	#REORG BIOMTRX CSH STK MRGR GNZYM CRP BIOSRGY 2321323 07 CSH 10 5 12/19/00 CUSIP 09060P102 5,200 000	0 00 80 168 69	0 00 0 00
22 Dec 00	#REORG BIOMTRX CSH STK MRGR GNZYM CRP BIOSRGY 2321323 07 CSH 10 5 12/19/00 CUSIP 09060P102	0 00	SHARES DELIVERED PER BIO MATRIX FORM OF ELECTION CASH OPTION CUSIP #09060P102 EFFEC 12-8-00 STOCK WAS RECEIVED AT A RATE OF 0 7019 ACCOUNT ALSO REC'D CASH AT A RATE OF \$11 03	0 00	#REORG BIOMTRX CSH STK MRGR GNZYM CRP BIOSRGY 2321323 07 CSH 10 5 12/19/00 CUSIP 09060P102 -5,200 000	0 00 - 80 168 69	20,219 39 0 00
22 Dec 00	GENZYME CORP COM BIOSURGERY DIV CUSIP 372817708	0 00	SHARES REC'D PER BIO MATRIX FORM ELECTION OFFER CASH OPTION CUSIP#09060P102 EFFEC 12/6/00 AT A RATE OF 0 7019 ACCOUNTS REC'D CASH AT A RATE REVERSAL	0 00	GENZYME CORP COM BIOSURGERY DIV CUSIP 372817708 3 648 880	0 00 - 80,168 69	0 00 0 00

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<b>Equities</b>							
<b>United States</b>							
22 Dec 00	GENZYME CORP COM BIOSURGERY DIV CUSIP 372917708	0 00	SHARES REC D PER BIO MATRIX FORM ELECTION OFFER CASH OPTION CUSIP#09080P102 EFFEC 12/8/00 AT A RATE OF 0 7019 ACCOUNTS REC D CASH AT A RATE OF 11 03 PER SHARE	0 00	GENZYME CORP COM BIOSURGERY DIV CUSIP 372917708 3 649 880	0 00 43 032 08	0 00 0 00
5 Jan 01	AES CORP COM SEDOL 2002479 81 580	3 340 80	SALE OF FRACTIONS	30 03	AES CORP COM SEDOL 2002479 81 000	3 317 05	6 28 0 00
9 Jan 01	EFFICIENT NETWORKS INC SUB NT CONV 5 DUE03 15 2005/03 20-2003 BEO CUSIP 282056AB8	0 00	RECEIVED 225 000 00 PAR/SHARES IN EXCHANGE FOR 225 000 00 144A EFFICIENT NETWORKS AT A RATE OF 1 FOR 1 EFFECTIVE 01/09/01 PER ACCIUNT REQUEST	0 00	EFFICIENT NETWORKS INC SUB NT CONV 5 DUE03 15-2005/03 20 2003 BEO CUSIP 282056AB8 225 000 000	0 00 197,225 00	0 00 0 00
9 Jan 01	PVTPL EFFICIENT NETWORKS INC SUB NT CONV144A 5 DUE 03 15 2005/03 20 2003 BEO CUSIP 282056AA8	0 00	DELIVERED 225 000 00 PAR/SHARES IN EXCHANGE FOR 225 000 00 EFFICIENT NETWORKS AT A RATE OF 1 FOR 1 EFFECTIVE 01/09/01 PER ACCIUNT REQUEST	0 00	PVTPL EFFICIENT NETWORKS INC SUB NT CONV144A 5 DUE 03 15 2005/03 20 2003 BEO CUSIP 282056AA8 -225 000 000	0 00 - 197 225 00	0 00 0 00
12 Jan 01	#REORG BATTLE MTN GOLD STK MRGR NEWMONT MINING CORP 2652998 @ 105 1/10/01 CUSIP 071593107	0 00	DELIVERED 29,500 00 PAR/SHARES IN EXCHANGE FOR 3 087 50 AT RATE OF 0 1050000000 FOR 1 EFFECTIVE 01/10/2001 STOCK MERGER	0 00	#REORG BATTLE MTN GOLD STK MRGR NEWMONT MINING CORP 2652998 @ 105 1/10/01 CUSIP 071593107 -29,500 000	0 00 56 369 78	0 00 0 00
12 Jan 01	FOREST LAB INC COM CUSIP 345838106 1,000 000	0 00	RECEIVED 1 000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12-26 00 EX DATE 01 12-01	0 00	FOREST LAB INC COM CUSIP 345838106 2 000 000	0 00 0 00	0 00 0 00

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
12 Jan 01	NEWMONT MINING CORP NEW COM CUSIP 651639106	0 00	RECEIVED 3,097 50 PAR/SHARES IN EXCHANGE FOR 29,500 00 AT RATE OF 0 1050000000 FOR 1 EFFECTIVE 01/10/2001 STOCK MERGER	0 00	NEWMONT MINING CORP NEW COM CUSIP 651639106 3,097 500	0 00 56,369 78	0 00 0 00
16 Jan 01	#REORG TIME WARNER STK MERGER TO AOL TIME WARNER INC 2157778 @1 5 1/11/01 CUSIP 887315109	0 00	DELIVERED 3 600 00 PAR/SHARES IN EXCHANGE FOR 5,400 00 AT RATE OF 1 5000000000 FOR 1 EFFECTIVE 01/11/2001 STOCK MERGER	0 00	#REORG TIME WARNER STK MERGER TO AOL TIME WARNER INC 2157778 @1 5 1/11/01 CUSIP 887315109 -3 600 000	0 00 - 227,330 19	0 00 0 00
16 Jan 01	AOL TIME WARNER INC COM CUSIP 00184A105	0 00	RECEIVED 5 400 00 PAR/SHARES IN EXCHANGE FOR 3,600 00 AT RATE OF 1 5000000000 FOR 1 EFFECTIVE 01/11/2001 STOCK MERGER	0 00	AOL TIME WARNER INC COM CUSIP 00184A105 5,400 000	0 00 227 330 19	0 00 0 00
18 Jan 01	NASDAQ-100 INDEX CL ACTION SETTLEMENT PROCEEDS CUSIP 628908915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/99 THRU 7/17/99 ON NET CLASS SETTLEMENT FUND FOR NASDAQ MARKET-MAKERS ANTITRUST LITIGATION	719 05		0 00 0 00	719 05 0 00
18 Jan 01	NASDAQ-100 INDEX CL ACTION SETTLEMENT PROCEEDS CUSIP 628908915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/99 THRU 7/17/99 ON NET CLASS SETTLEMENT FUND FOR NASDAQ MARKET MAKERS ANTITRUST LITIGATION	1,583 86		0 00 0 00	1 583 96 0 00
18 Jan 01	NASDAQ-100 INDEX CL ACTION SETTLEMENT PROCEEDS CUSIP 628908915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/99 THRU 7/17/99 ON NET CLASS SETTLEMENT FUND FOR NASDAQ MARKET-MAKERS ANTITRUST LITIGATION	570 62		0 00 0 00	570 62 0 00

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<b>Equities</b>							
<b>United States</b>							
16 Jan 01	NASDAQ-100 INDEX CL ACTION SETTLEMENT PROCEEDS CUSIP 628808915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/96 ON NET CLASS SETTLEMENT FUND FOR NASDAQ MARKET MAKERS ANTITRUST LITIGATION	361 45		0 00 0 00	361 45 0 00
18 Jan 01	IDEC PHARMACEUTICALS CORP COM CUSIP 449370105 800 000	0 00	RECEIVED 1 600 00 SHARES AS A STOCK SPLIT OF 2 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 12 28 00 EX DATE 01 18 01	0 00	IDEC PHARMACEUTICALS CORP COM CUSIP 449370105 2 400 000	0 00 0 00	0 00 0 00
19 Jan 01	PVTPL RES-CARE INC 8 DUE 12 01 2004/12-01 2001 REG CUSIP 760943AA8	0 00	DELIVERED 5 000 00 PAR/SHARES IN EXCHANGE FOR 5 000 00 RES CARE AT A RATE OF 1 FOR 1 EFFECTIVE 01/19/01 PER ACCOUNT REQUEST	0 00	PVTPL RES CARE INC 8 DUE 12 01 2004/12 01 2001 REG CUSIP 760943AA8 5 000 000	0 00 - 5 000 00	0 00 0 00
19 Jan 01	RES CARE INC SR NT CONV 8 DUE 12 01 2004/12 01 2001 BEO CUSIP 760943AC4	0 00	RECEIVED 5 000 00 PAR/SHARES IN EXCHANGE FOR 5 000 00 144A RES CARE AT A RATE OF 1 FOR 1 EFFECTIVE 01/19/01 PER ACCOUNT REQUEST	0 00	RES CARE INC SR NT CONV 8 DUE 12 01 2004/12 01 2001 BEO CUSIP 760943AC4 5 000 000	0 00 5,000 00	0 00 0 00
23 Jan 01	#REORG SEI TR I GTD TR CONV PFD SER A N/C MIRANT CORP 1577248 @1 1/19/01 CUSIP 78411Y104	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO MIRANT TR I GTD TR PFD SECS CONV SER A	0 00	#REORG SEI TR I GTD TR CONV PFD SER A N/C MIRANT CORP 1577248 @1 1/19/01 CUSIP 78411Y104 8 500 000	0 00 - 448 152 50	0 00 0 00
23 Jan 01	#REORG SOUTHERN ENERGY INC DEL N/C TO MIRANT CORP 2577659 @1 EFF 1/19/01 CUSIP 842818100	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO MIRANT CORP COM	0 00	#REORG SOUTHERN ENERGY INC DEL N/C TO MIRANT CORP 2577659 @1 EFF 1/19/01 CUSIP 842818100 5 600 000	0 00 - 155 673 16	0 00 0 00



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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
26 Jan 01	EFFICIENT NETWORKS INC SUB NT CONV 5 DUE03 15 2005/03 20-2003 BEO CUSIP 282056AB6	0 00	RECEIVED 440 000 00 PAR/SHARES IN EXCHANGE FOR 440 000 00 144A EFFICIENT NETWORKS AT A RATE OF 1 FOR 1 EFFECTIVE 01/26/01 PER ACCOUNT REQUEST	0 00	EFFICIENT NETWORKS INC SUB NT CONV 5 DUE03 15-2005/03 20 2003 BEO CUSIP 282056AB6 440,000 000	0 00 285 857 00	0 00 0 00
26 Jan 01	PVTPL EFFICIENT NETWORKS INC SUB NT CONV144A 5 DUE 03 15 2005/03-20-2003 BEO CUSIP 282056AA8	0 00	DELIVERED 440,000 00 PAR/SHARES IN EXCHANGE FOR 440,000 00 EFFICIENT NETWORKS AT A RATE OF 1 FOR 1 EFFECTIVE 01/26/01 PER ACCOUNT REQUEST	0 00	PVTPL EFFICIENT NETWORKS INC SUB NT CONV144A 5 DUE 03 15 2005/03 20-2003 BEO CUSIP 282056AA8 -440 000 000	0 00 - 285 857 00	0 00 0 00
30 Jan 01	NASDAQ 100 INDEX CL ACTION SETTLEMENT PROCEEDS CUSIP 628908915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/98 ON NET CLASS SETTLEMENT FUND FOR NASDAQ MARKET MAKERS ANTITRUST LITIGATION	49 48		0 00 0 00	49 48 0 00
30 Jan 01	NASDAQ 100 INDEX CL ACTION SETTLEMENT PROCEEDS CUSIP 628908915	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 5/1/89 THRU 7/17/98 ON NET CLASS SETTLEMENT FUND FOR NASDAQ MARKET MAKERS ANTITRUST LITIGATION	880 67		0 00 0 00	880 67 0 00
1 Feb 01	#REORG NATL DATA CORP N/C TO NDHEALTH CORP 2808413 EFF 10/25/01 CUSIP 635821105	0 00	TO REFLECT ALLOCATION OF COST TO GLOBAL PMTS INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 01 19-01 EX DATE 02 01 01	0 00		0 00 78 993 96	0 00 0 00
1 Feb 01	GLOBAL PMTS INC COM CUSIP 37840X102	0 00	5 440 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 80 SHARE(S) OF GLOBAL PMTS INC COM FOR EACH 1 SHARE(S) OF NATL DATA CORP COM HELD ON RECORD 01 18 01 EXDATE	0 00	GLOBAL PMTS INC COM CUSIP 37840X102 5 440 000	0 00 78 993 96	0 00 0 00





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Original security description/Asset ID      Original cost      Change description      Payment amount      Resulting security description/Asset ID      Resulting cost      Market Translation      Realized gain/loss

United States  
Equities

8 Feb 01	MCDATA CORP CL A CUSIP 580031201	288 14 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 038808 SHARE(S) OF MCDATA CORP CL A FOR EACH 1 SHARE(S) OF EMC CORP MASS COM HELD ON RECORD 01-24 01 EXDATE	298 140	MCDATA CORP CL A CUSIP 580031201	0 00	1 174 25	0 00
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8 Feb 01	MCDATA CORP CL A CUSIP 580031201	80 88 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 038808 SHARE(S) OF MCDATA CORP CL A FOR EACH 1 SHARE(S) OF EMC CORP MASS COM HELD ON RECORD 01 24-01 EXDATE	80 980	MCDATA CORP CL A CUSIP 580031201	0 00	136 48	0 00
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12 Feb 01	PVTP RF MICRO DEVICES INC SUB NT CONV 144A 3 75 DUE 08-15-2005/08-20-2003 BEG CUSIP 749941AAB	DELIVERED 285 000 00 PAR/SHARES IN EXCHANGE FOR 285 000 00 RF MICRO AT A RATE OF 1 FOR 1 EFFECTIVE 02/12/01 PER ACCOUNT REQUEST	285 000 000	PVTP RF MICRO DEVICES INC SUB NT CONV 144A 3 75 DUE 08-15-2005/08-20-2003 BEG CUSIP 749941AAB	0 00	- 284 768 75	0 00
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12 Feb 01	RF MICRO DEVICES INC SUB NT CONV 3 75 DUE 08 15 2005/08 20 2003 BEG CUSIP 749941AAB	RECEIVED 285 000 00 PAR/SHARES IN EXCHANGE FOR 285,000 00 RF MICRO AT A RATE OF 1 FOR 1 EFFECTIVE 02/12/01 PER ACCOUNT REQUEST	0 00	RF MICRO DEVICES INC SUB NT CONV 3 75 DUE 08 15 2005/08 20 2003 BEG CUSIP 749941AAB	0 00	284 768 75	0 00
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26 Feb 01	#EORNG MEDPARTNERS INC NEW COM N/C CAREMARK RX INC 9 20 88 SEE #2109231 CUSIP 58503X107	RECEIVED DISTRIBUTION FOR CLASS PERIOD 10/30/98 THRU 1/7/98 ON NET CLASS SETTLEMENT	0 00	#EORNG MEDPARTNERS INC NEW COM N/C CAREMARK RX INC 9 20 88 SEE #2109231 CUSIP 58503X107	11 03	0 00	11 03
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26 Feb 01	ATLC COAST AIRLINES HDG COM CUSIP 048398105	RECEIVED 2 800 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02 09-01 EX DATE	0 00	ATLC COAST AIRLINES HDG COM CUSIP 048398105	0 00	0 00	0 00
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◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<i>United States</i>							
1 Mar 01	SEI INVTS CO COM CUSIP 784117103 1 500 000	0 00	RECEIVED 1 500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 02-18-01, EX DATE 03-01-01	0 00	SEI INVTS CO COM CUSIP 784117103 3,000 000	0 00 0 00	0 00 0 00
2 Mar 01	#REORG ENHANCE FINL SVCS STK MERGER TO RADAIN GRP INC 2754877 EFF 2/28/01 CUSIP 283310108	0 00	DELIVERED 1,900 00 PAR/SHARES IN EXCHANGE FOR 418 00 AT RATE OF 0 2200000000 FOR 1 EFFECTIVE 02/28/2001 STOCK MERGER	0 00	#REORG ENHANCE FINL SVCS STK MERGER TO RADAIN GRP INC 2754877 EFF 2/28/01 CUSIP 283310108 1,900 000	0 00 - 27 898 41	0 00 0 00
2 Mar 01	RADIAN GROUP INC COM CUSIP 750238101	0 00	RECEIVED 418 00 PAR/SHARES IN EXCHANGE FOR 1 900 00 AT RATE OF 0 2200000000 FOR 1 EFFECTIVE 02/28/2001 STOCK MERGER	0 00	RADIAN GROUP INC COM CUSIP 750238101 418 000	0 00 27,898 41	0 00 0 00
5 Mar 01	HNC SOFTWARE INC COM CUSIP 40425P107	0 00	RECEIVED PAR/SHS IN EXCHANGE FOR 215,000 00 PAR/SHS HNC 4 75 CONV USING A DIVISOR OF 9 98 FOR 1 PER CONVERSION OFFER EFFECTIVE 3/5/01 CUSIP #40425PAA5	0 00	HNC SOFTWARE INC COM CUSIP 40425P107 21,543 080	0 00 240,279 50	0 00 0 00
6 Mar 01	HNC SOFTWARE INC SUB NT CONV 4 75 DUE 03-01 2003/03-08 2001 BEO CUSIP 40425PAA5	0 00	DEL PAR SHS IN EXCHANGE FOR 77154 30 PAR SHS HNC SOFTWARE COM USING A DIVISOR OF 9 98 FOR 1 PER CONVERSION EFF 3-5-01 CUSIP 40425PAA5	0 00	HNC SOFTWARE INC SUB NT CONV 4 75 DUE 03-01 2003/03-08-2001 BEO CUSIP 40425PAA5 -215,000 000	0 00 - 240 279 50	0 00 0 00
7 Mar 01	LSI LOGIC CORP SUB NT CONV 4 25 DUE 03-15-2004/03-20-2002 BEO CUSIP 502181AD4	0 00	RECEIVED 195,000 00 PAR/SHARES IN EXCHANGE FOR 195 000 00 144A LSI LOGIC AT A RATE OF 1 FOR 1 EFFECTIVE 03/07/01 PER ACCOUNT REQUEST	0 00	LSI LOGIC CORP SUB NT CONV 4 25 DUE 03-15-2004/03-20-2002 BEO CUSIP 502181AD4 195 000 000	0 00 201 262 50	0 00 0 00

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<i>Equities</i>							
<b>United States</b>							
7 Mar 01	PVTPL LSI LOGIC CORP SUB NT CONV 144A 4 25 DUE 03 15 2004 BEO CUSIP 502161AB8	0 00	DELIVERED 195 000 00 PAR/SHARES IN EXCHANGE FOR 195,000 00 LSI LOGIC AT A RATE OF 1 FOR 1 EFFECTIVE 03/07/01 PER ACCOUNT REQUEST	0 00	PVTPL LSI LOGIC CORP SUB NT CONV 144A 4 25 DUE 03 15-2004 BEO CUSIP 502161AB8 195 000 000	0 00 - 201 262 50	0 00 0 00
8 Mar 01	#REORG SERANOVA INC STK MRGR TO SILVERLINE TECH LTD ADR 2825077 3/8/01 CUSIP 817478104	0 00	DELIVERED 3 200 00 PAR/SHARES IN EXCHANGE FOR 1,120 00 AT RATE OF 0 3500000000 FOR 1 EFFECTIVE 03/07/2001 STOCK MERGER	0 00	#REORG SERANOVA INC STK MRGR TO SILVERLINE TECH LTD ADR 2825077 3/8/01 CUSIP 817478104 3 200 000	0 00 - 61 830 23	0 00 0 00
8 Mar 01	#REORG SILVERLINE TECH SPONS EXCH TO SILVERLINE TECH ADR EFF 7/5/01 CUSIP 828408203	0 00	RECEIVED 1 120 00 PAR/SHARES IN EXCHANGE FOR 3 200 00 AT RATE OF 0 3500000000 FOR 1 EFFECTIVE 03/07/2001 STOCK MERGER	0 00	#REORG SILVERLINE TECH SPONS EXCH TO SILVERLINE TECH ADR EFF 7/5/01 CUSIP 828408203 1 120 000	0 00 61 830 23	0 00 0 00
9 Mar 01	#REORG INFOCURE CORP COM SEC #2892111 CUSIP 45665A108	0 00	TO ALLOCATE COST TO PRACTICEWORKS INC FOR THE STOCK DISTRIBUTION WITH EX DATE OF 03-05 01	0 00		0 00 - 71 459 15	0 00 0 00
8 Mar 01	PRACTICEWORKS INC COM CUSIP 739419109	0 00	RECEIVED 1 325 00 SHARES AS A DISTRIBUTION AT A RATE OF 25 NEW SHARES FOR EVERY SHARE HELD OF INFOCURE CORP (CUSIP #45665A108) RECORD DATE 2 21-01	0 00	PRACTICEWORKS INC COM CUSIP 739419109 1 325 000	0 00 71 459 15	0 00 0 00
13 Mar 01	UCAR INTL INC COM CUSIP 80262K109	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 8 10-85 THRU 3 31 98 ON NET CLASS SETTLEMENT FUND	100 50		0 00 0 00	100 50 0 00
14 Mar 01	WINSTAR COMMUNICATIONS INC COM CUSIP 975515107	0 00	8 00 SHR RCVD AS A 09818 DISTR FOR EVERY 1 SHR HELD HELD OF WINSTAR (975515078 AS OF 3 14-01	0 00	WINSTAR COMMUNICATIONS INC COM CUSIP 975515107 8 000	0 00 0 00	0 00 0 00

Capital Change Detail

Original security description/Asset ID      Original cost      Change description      Payment amount      Resulting security description/Asset ID      Resulting cost      Realized gain/loss      Market Translation

Equities

United States

14 Mar 01	WINSTAR COMMUNICATIONS INC COM	0 00	75000 SHR RCD AS A 08818	WINSTAR COMMUNICATIONS INC COM CUSIP 875515107	0 00	0 00	
				DISTRIB FOR EVERY 1 SHR HELD OF			
				WINSTAR 875515107 AS OF			
				3-14-01			
15 Mar 01	CORRECTIONS CORP AMER NEW CUM	0 00	RECEIVED 99 00 SHARES AS A	CORRECTIONS CORP AMER NEW CUM CUSIP 22025308	0 00	0 00	
				3 0% STOCK DIVIDEND TO HOLDERS			
				OF RECORD 03 18-01			
				SER B 12 CUSIP 22025308			
				1,399 000			
16 Mar 01	#REORG OGDEN CORP N/C TO	0 00	MEMORANDUM TO RECORD THAT THE	#REORG OGDEN CORP N/C TO COVANITA ENERGY	0 00	- 53,002 53	
				TO COVANITA ENERGY CORP COM			
				SECURITY NAME HAS BEEN CHANGED			
				EFF 3/14/01 CUSIP 878348108			
				878348108			
				-3,900 000			
16 Mar 01	COVANITA ENERGY CORP COM	0 00	MEMORANDUM TO RECORD THAT THE	COVANITA ENERGY CORP COM CUSIP 22281N103	0 00	53,002 53	
				FROM #REORG OGDEN CORP N/C TO			
				COVANITA ENERGY CORP 2220754			
				EFF 3/14/01			
				3,900 000			
21 Mar 01	LATTICE SEMICONDUCTOR CORP SUB	0 00	RECEIVED 240,000 00 PAR/SHARES	LATTICE SEMICONDUCTOR CORP SUB NT CONV	0 00	268 850 00	
				IN EXCHANGE FOR 240,000 00			
				144A LATTICE AT A RATE OF 1			
				FOR 1 EFFECTIVE 03/21/01 PER			
				ACCOUNT REQUEST			
				240,000 000			
21 Mar 01	LATTICE SEMICONDUCTOR CORP SUB	0 00	DELIVERED 240,000 00	PYPL LATTICE SEMICONDUCTOR CORP SUB NT	0 00	- 268,850 00	
				CONV 144A 4 75 DUE 11-01 2008/02BEO			
				CUSIP 518415A2			
				11-01 2008/02BEO CUSIP			
				518415A2			
22 Mar 01	LSI LOGIC CORP SUB NT CONV	0 00	RECEIVED 10,000 00 PAR/SHARES	LSI LOGIC CORP SUB NT CONV 4 25 DUE	0 00	10 000 00	
				IN EXCHANGE FOR 10,000 00 144A			
				LSI LOGIC AT A RATE OF 1 FOR			
				1 EFFECTIVE 03/22/01 PER			
				ACCOUNT REQUEST			
				502181ADA			
				10 000 000			

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<i>Equities</i>							
<b>United States</b>							
22 Mar 01	PVTPL LSI LOGIC CORP SUB NT CONV 144A 4 25 DUE 03 15-2004 BEO CUSIP 502161AB8	0 00	DELIVERED 10,000 00 PAR/SHARES IN EXCHANGE FOR 10 000 00 LSI LOGIC AT A RATE OF 1 FOR 1 EFFECTIVE 03/22/01 PER ACCOUNT REQUEST	0 00	PVTPL LSI LOGIC CORP SUB NT CONV 144A 4 25 DUE 03-15 2004 BEO CUSIP 502161AB8 10,000 000	0 00 - 10 000 00	0 00 0 00
22 Mar 01	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05 01 2004/05-06 2002 BEO CUSIP 800907AA5	0 00	DELIVERED 45 000 00 PAR/SHARES IN EXCHANGE FOR 45 000 00 SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 03/22/01 PER ACCOUNT REQUEST	0 00	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05 01-2004/05 06 2002 BEO CUSIP 800907AA5 45 000 000	0 00 62 024 25	0 00 0 00
22 Mar 01	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05-06 2002 BEO CUSIP 800907AB3	0 00	RECEIVED 45 000 00 PAR/SHARES IN EXCHANGE FOR 45 000 00 144A SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 03/22/01 PER ACCOUNT REQUEST	0 00	SANMINA CORP SUB NT CONV 4 25 DUE 05 01 2004/05 06 2002 BEO CUSIP 800907AB3 45 000 000	0 00 62 024 25	0 00 0 00
4 Apr 01	UNITEDGLOBALCOM CL A CUSIP 813247508	0 00	RCVD 921 SHS AS A 0 055812 STOCK DIST OF UNITED GLOBAL COM CLASS A CUSIP 813247508 FROMUNITED GLOBAL COM CUSIP 813247201 R/D 3 19-01 AGENT DROPPED FRACTIONAL	0 00	UNITEDGLOBALCOM CL A CUSIP 813247508 921 000	0 00 0 00	0 00 0 00
5 Apr 01	WINSTAR COMMUNICATIONS INC COM CUSIP 875515107	0 00	750 00 SHS REC'D AS A RESULT OF DISTRIBUTION OF 0 09818 FOR EVERY SHR OF WINSTAR CO PFD CU# 875515875 R/D 3/14/01	0 00	WINSTAR COMMUNICATIONS INC COM CUSIP 875515107 750 000	0 00 0 00	0 00 0 00
11 Apr 01	BURR BROWN CORP SUB NT CONV 4 25 DUE 02 15 2007/02-20 2003 BEO CUSIP 122574AF3	0 00	RECEIVED 110 000 00 PAR/SHARES IN EXCHANGE FOR 110 000 00 144A BURR BROWN AT A RATE OF 1 FOR 1 EFFECTIVE 04/11/01 PER ACCOUNT REQUEST	0 00	BURR BROWN CORP SUB NT CONV 4 25 DUE 02 15 2007/02 20 2003 BEO CUSIP 122574AF3 110 000 000	0 00 126 870 65	0 00 0 00

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
11 Apr 01	PVTPL BURR-BROWN CORP CONV SUB NOTES 4 25 DUE 02-15-2007/02-20-2003 BEO CUSIP 122574AD8	0 00	DELIVERED 110,000 00 PAR/SHARES IN EXCHANGE FOR 110 000 00 BURR BROWN AT A RATE OF 1 FOR 1 EFFECTIVE 04/11/01 PER ACCOUNT REQUEST	0 00	PVTPL BURR-BROWN CORP CONV SUB NOTES 4 25 DUE 02-15-2007/02 20-2003 BEO CUSIP 122574AD8 -110 000 000	0 00 - 128 870 85	0 00 0 00
19 Apr 01	#REORG SIRROM CAP CORP COM EXCH FINOVA GRP INC @.1634 MGR 3-22 98 2320158 CUSIP 829905108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 1/20/98 THRU 7/10/98 ON NET CLASS SETTLEMENT FUND	3,408 55		0 00 0 00	3,408 55 0 00
24 Apr 01	I2 TECHNOLOGIES INC SUB NT CONV 5 25 DUE 12-15-2006/12 20-2002 BEO CUSIP 465754AF8	0 00	RECEIVED 220,000 00 PAR/SHARES IN EXCHANGE FOR 220,000 00 144A I2 TECH AT A RATE OF 1 FOR 1 EFFECTIVE 04/24/01 PER ACCOUNT REQUEST	0 00	I2 TECHNOLOGIES INC SUB NT CONV 5 25 DUE 12 15-2006/12-20-2002 BEO CUSIP 465754AF8 220,000 000	0 00 246 867 75	0 00 0 00
24 Apr 01	PVTPL I2 TECHNOLOGIES INC SUB NT CONV 144A 5 25 DUE 12 15-2006 BEO CUSIP 465754AD1	0 00	DELIVERED 220 000 00 PAR/SHARES IN EXCHANGE FOR 220 000 00 I2 TECH AT A RATE OF 1 FOR 1 EFFECTIVE 04/24/01 PER ACCOUNT REQUEST	0 00	PVTPL I2 TECHNOLOGIES INC SUB NT CONV 144A 5 25 DUE 12-15-2006 BEO CUSIP 465754AD1 -220,000 000	0 00 - 246 867 75	0 00 0 00
24 Apr 01	WILLIAMS CO INC COM CUSIP 869457100	0 00	TO REFLECT ALLOCATION OF COST TO WILLIAMS COMMUNICATIONS GROUP INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 04-09-01, EX DATE 04-24-01	0 00		0 00 - 5,343 12	0 00 0 00
24 Apr 01	WILLIAMS COMMUNICATIONS GROUP INC COM CUSIP 869455104	0 00	1,233 60 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 822389 SHARE(S) OF WILLIAMS COMMUNICATIONS GROUP INC COM FOR EACH 1 SHARE(S) OF WILLIAMS CO INC COM HELD ON	0 00	WILLIAMS COMMUNICATIONS GROUP INC COM CUSIP 869455104 1,233 600	0 00 5,343 12	0 00 0 00

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
30 Apr 01	NEXTEL COMMUNICATIONS INC SR NT 4 75 DUE07-01 2007/07-06-2002 BEO CUSIP 65332VAT0	0 00	RECEIVED 30,000 00 PAR/SHARES IN EXCHANGE FOR 30 000 00 144A NEXTEL COMMUNICATIONS AT A RATE OF 1 FOR 1 EFFECTIVE 04/30/01 PER ACCOUNT REQUEST	0 00	NEXTEL COMMUNICATIONS INC SR NT 4 75 DUE07 01 2007/07 06 2002 BEO CUSIP 65332VAT0 30 000 000	0 00 41 081 25	0 00 0 00
30 Apr 01	PVTPL NEXTEL COMMUNICATIONS INC SR NT 144A 4 75 DUE 07-01 2007/07-06-2002 BEO CUSIP 65332VAR4	0 00	DELIVERED 30,000 00 PAR/SHARES IN EXCHANGE FOR 30 000 00 NEXTEL COMMUNICATIONS AT A RATE OF 1 FOR 1 EFFECTIVE 04/30/01 PER ACCOUNT REQUEST	0 00	PVTPL NEXTEL COMMUNICATIONS INC SR NT 144A 4 75 DUE 07-01 2007/07 06 2002 BEO CUSIP 65332VAR4 30 000 000	0 00 - 41 081 25	0 00 0 00
30 Apr 01	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05-06-2002 BEO CUSIP 800907AB3	0 00	15 000 PAR RECEIVED FROM PVTPL SANMINA CORP CONVERTIBLE (800907AA) 3/1 EXCHANGE OFFER	0 00	SANMINA CORP SUB NT CONV 4 25 DUE 05 01 2004/05-06 2002 BEO CUSIP 800907AB3 15 000 000	0 00 20,850 00	0 00 0 00
1 May 01	#REORG VOICESTRM WIRLSS CRP CSH STK MRGRDEUTSCHE TELEKOM GDR 2276808 5/31/01 CUSIP 928615103	0 00	RECEIVED PAR/SHS IN EXCHANGE FOR 2700 00 PAR/SHS OMNIPPOINT CORP CONV 7% AT A RATE OF 1 3257 FOR 1 PER CONVERSION OFFER EFFECTIVE 5/1/01 CUSIP #68212D607 RECEIVED IN	0 00	#REORG VOICESTRM WIRLSS CRP CSH STK MRGRDEUTSCHE TELEKOM GDR 2276808 5/31/01 CUSIP 928615103 3,578 390	0 00 375 835 95	0 00 0 00
3 May 01	METHODE ELECTRS INC CL A CUSIP 591520200	0 00	TO REFLECT ALLOCATION OF COST TO STRATOS LIGHTWAVE INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 04 05 01 EX DATE 04 30-01	0 00		0 00 52 958 45	0 00 0 00
3 May 01	STRATOS LIGHTWAVE INC COM CUSIP 863100103	0 00	7 556 52 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 1 511303 SHARE(S) OF STRATOS LIGHTWAVE INC COM FOR EACH 1 SHARE(S) OF METHODE ELECTRS INC CL A HELD ON	0 00	STRATOS LIGHTWAVE INC COM CUSIP 863100103 7,556 520	0 00 52 958 45	0 00 0 00



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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<i>United States</i>							
7 May 01	SIMWARE INC COM CUSIP 829219104	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 1/28/05 THRU 2/8/06 ON NET CLASS SETTLEMENT FUND	2,052 74		0 00 0 00	2,052 74 0 00
8 May 01	#REORG NAT MICROSYSTEMS CORP N/C TO NMS COMM CORP 2597935 EFF 5/7/01 CUSIP 638882100	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO NMS COMMUNICATIONS CORP COM	0 00	#REORG NAT MICROSYSTEMS CORP N/C TO NMS COMM CORP 2597935 EFF 5/7/01 CUSIP 638882100 -8 889 000	0 00 - 61,849 87	0 00 0 00
8 May 01	#REORG NAT MICROSYSTEMS CORP N/C TO NMS COMM CORP 2597935 EFF 5/7/01 CUSIP 638882100	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO NMS COMMUNICATIONS CORP COM	0 00	#REORG NAT MICROSYSTEMS CORP N/C TO NMS COMM CORP 2597935 EFF 5/7/01 CUSIP 638882100 -31 000	0 00 - 275 13	0 00 0 00
8 May 01	NMS COMMUNICATIONS CORP COM CUSIP 829248105	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG NAT MICROSYSTEMS CORP N/C TO NMS COMM CORP 2597935 EFF 5/7/01	0 00	NMS COMMUNICATIONS CORP COM CUSIP 829248105 8,889 000	0 00 81,849 87	0 00 0 00
8 May 01	NMS COMMUNICATIONS CORP COM CUSIP 829248105	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG NAT MICROSYSTEMS CORP N/C TO NMS COMM CORP 2597935 EFF 5/7/01	0 00	NMS COMMUNICATIONS CORP COM CUSIP 829248105 31 000	0 00 275 13	0 00 0 00
9 May 01	#REORG NATNL COMMERCE BANCORP N/C TO NATNL COMMERCE FINL CORP 2605634 4/25/01CUSIP 835449101	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO NATIONAL COMM FINL CORP COM	0 00	#REORG NATNL COMMERCE BANCORP N/C TO NATNL COMMERCE FINL CORP 2605634 4/25/01CUSIP 835449101 2,500 000	0 00 - 66,582 50	0 00 0 00

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
9 May 01	NATL COMM FINL CORP COM CUSIP 63545P104	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG NATIONAL COMMERCE BANCORP N/C TO NATIONAL COMMERCE FINL CORP 2605834 EFF 4/25/01	0 00	NATL COMM FINL CORP COM CUSIP 63545P104 2 500 000	0 00 66 562 50	0 00 0 00
14 May 01	ADAPTEC INC COM CUSIP 00651F108	0 00	TO REFLECT ALLOCATION OF COST TO ROXIO INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 04-30 01 EX DATE 05 14-01	0 00		0 00 12 684 37	0 00 0 00
14 May 01	ROXIO INC COM CUSIP 780008108	0 00	740 70 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 1646 SHARE(S) OF ROXIO INC COM FOR EACH 1 SHARE(S) OF ADAPTEC INC COM HELD ON RECORD 04-30-01, EXDATE 05 14 01	0 00	ROXIO INC COM CUSIP 780008108 740 700	0 00 12 684 37	0 00 0 00
18 May 01	WA MUT INC COM CUSIP 939322103 10,700 000	0 00	RECEIVED 5 350 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 04 30-01 EX DATE 05 18-01	0 00	WA MUT INC COM CUSIP 939322103 16 050 000	0 00 0 00	0 00 0 00
16 May 01	WELLCARE MGMT GROUP INC COM CUSIP 949470108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 3/28/94 THRU 5/14/96 ON NET CLASS SETTLEMENT FUND	1 962 40		0 00 0 00	1 962 40 0 00
17 May 01	CRITICAL PATH INC SUB NT CONV 5 75 DUE 04-01 2005/04 04-2003 BEO CUSIP 22874VAB6	0 00	RECEIVED 515 000 00 PAR/SHARES IN EXCHANGE FOR 515 000 00 144A CRITICAL PATH AT A RATE OF 1 FOR 1 EFFECTIVE 05/17/01 PER ACCOUNT REQUEST	0 00	CRITICAL PATH INC SUB NT CONV 5 75 DUE 04 01 2005/04-04 2003 BEO CUSIP 22874VAB6 515 000 000	0 00 486 106 25	0 00 0 00

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
17 May 01	PVTPL CRITICAL PATH INC SUB NT CONV 144A5 75 DUE 04-01 2005/04-01 2003 BEO CUSIP 22674VAA8	0 00	DELIVERED 515 000 00 PAR/SHARES IN EXCHANGE FOR 515,000 00 CRITICAL PATH AT A RATE OF 1 FOR 1 EFFECTIVE 05/17/01 PER ACCOUNT REQUEST	0 00	PVTPL CRITICAL PATH INC SUB NT CONV 144A5 75 DUE 04-01 2005/04-01 2003 BEO CUSIP 22674VAA8 -515,000 000	0 00 - 486 106 25	0 00 0 00
21 May 01	IVAX CORP COM CUSIP 465823102 2,000 000	0 00	RECEIVED 500 00 SHARES AS A STOCK SPLIT OF 1 00 ADDITIONAL SHARE(S) FOR EACH 4 00 SHARE(S) HELD PAYABLE TO HOLDERS ON RECORD 05/21/2001, EX DATE 05/01/2001	0 00	IVAX CORP COM CUSIP 465823102 2,500 000	0 00 0 00	0 00 0 00
21 May 01	STORMEDIA INC CL A CUSIP 862221108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 11/27/95 THRU 8/9/98 ON NET CLASS SETTLEMENT FUND	1,755 54		0 00 0 00	1,755 54 0 00
22 May 01	CRITICAL PATH INC SUB NT CONV 5 75 DUE 04-01 2005/04-04-2003 BEO CUSIP 22674VAB6	0 00	RECEIVED 20,000 00 PAR/SHARES IN EXCHANGE FOR 20,000 00 144A CRITICAL PATH AT A RATE OF 1 FOR 1 EFFECTIVE 05/22/01 PER ACCOUNT REQUEST	0 00	CRITICAL PATH INC SUB NT CONV 5 75 DUE 04-01-2005/04-04-2003 BEO CUSIP 22674VAB6 20,000 000	0 00 15 931 25	0 00 0 00
22 May 01	PVTPL CRITICAL PATH INC SUB NT CONV 144A5 75 DUE 04-01 2005/04-01 2003 BEO CUSIP 22674VAA8	0 00	DELIVERED 20 000 00 PAR/SHARES IN EXCHANGE FOR 20,000 00 CRITICAL PATH AT A RATE OF 1 FOR 1 EFFECTIVE 05/22/01 PER ACCOUNT REQUEST	0 00	PVTPL CRITICAL PATH INC SUB NT CONV 144A5 75 DUE 04-01 2005/04-01-2003 BEO CUSIP 22674VAA8 -20 000 000	0 00 - 15,931 25	0 00 0 00
23 May 01	#REORG SILICON VY GROUP STK MERGER TO ASM LITHOGRAPHY 2000189 EFF 5/21/01 CUSIP 827068101	0 00	DELIVERED 2 900 00 SHARES OF SILICON VY GROUP INC COM IN EXCHANGE FOR 1 728 40 SHRS OF CUSIP NUMBER #N0705811 RATE OF 1 2860000000 FOR 1 EFFECTIVE 05/21/2001 STOCK MERGER	0 00	#REORG SILICON VY GROUP STK MERGER TO ASM LITHOGRAPHY 2000189 EFF 5/21/01 CUSIP 827068101 2,900 000	0 00 - 67,553 93	0 00 0 00

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<b>Equities</b>							
<b>United States</b>							
31 May 01	#WACE LTD SHS DO NOT USE SEE SEC#2000500 SEDOL 2008853 4 330 000	147 757 32	1 000 for 1 000 EXCHANGE	0 00	ACE LTD ORD STK USD0 0418 SEDOL 2008853 4 330 000	147,757 32	0 00 0 00
31 May 01	BAXTER INTL INC COM CUSIP 071813109 3 800 000	0 00	RECEIVED 3 800 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05 09 01 EX DATE 05 31-01	0 00	BAXTER INTL INC COM CUSIP 071813109 7,800 000	0 00 0 00	0 00 0 00
31 May 01	OMNIPOINT CORP DEPOS SH REPSTG 1/20 PFD CONV 7 CUSIP 68212D607	0 00	PROCEEDS FROM CONVERSION OFFER EFFECTIVE 5/1/01 AT A RATE OF \$ 12.88 PER SHARE CUSIP # 68212D607	34 722 00		0 00 0 00	0 00 0 00
31 May 01	OMNIPOINT CORP DEPOS SH REPSTG 1/20 PFD CONV 7 CUSIP 68212D607	0 00	DELIVERED 2,700 00 PAR/SHS IN EXCHANGE FOR 3578 39 VOICESTREAM WIRELESS CORP COM AT A RATE OF 1 FOR 1 3257 EFF 5 1-01 PER CONVERSION	0 00	OMNIPOINT CORP DEPOS SH REPSTG 1/20 PFD CONV 7 CUSIP 68212D607 2 700 000	0 00 304 285 89	106 272 06 0 00
31 May 01	PVTPL TRIQUINT SEMICONDUCTOR INC SUB NT CONV 144A 4 DUE 03 01 2007/03 05-2003 CUSIP 89674KAA1	0 00	DELIVERED 80 000 00 PAR/SHARES IN EXCHANGE FOR 80,000 00 TRIQUINT AT A RATE OF 1 FOR 1 EFFECTIVE 05/31/01 PER ACCOUNT REQUEST	0 00	PVTPL TRIQUINT SEMICONDUCTOR INC SUB NT CONV 144A 4 DUE 03 01 2007/03 05 2003 CUSIP 89674KAA1 80,000 000	0 00 67 750 00	0 00 0 00
31 May 01	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05-06-2002 BEO CUSIP 800907AB3	0 00	TO REVERSE SHARES PLACED ON RECORD ON 5/1 NO SHARES REC D 5/8	0 00	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05-06 2002 BEO CUSIP 800907AB3 -15,000 000	0 00 - 20 850 00	0 00 0 00
31 May 01	TRIQUINT SEMICONDUCTOR INC SUB NT CONV 4DUE 03 01 2007/03 05-2003 BEO CUSIP 89674KAB8	0 00	RECEIVED 80 000 00 PAR/SHARES IN EXCHANGE FOR 80 000 00 144A TRIQUINT AT A RATE OF 1 FOR 1 EFFECTIVE 05/31/01 PER ACCOUNT REQUEST	0 00	TRIQUINT SEMICONDUCTOR INC SUB NT CONV 4DUE 03 01 2007/03 05 2003 BEO CUSIP 89674KAB8 80 000 000	0 00 67 750 00	0 00 0 00

Capital Change Detail

Ex date	Shares	Original security description/Asset ID	Original cost	Change description	Payment	Resulting security description/Asset ID	Resulting cost	Realized gain/loss
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1 Jun 01	0 00	#REGO VOICESTRM WRLSS CRP CSH STK MRGRDEUTSCHE TELEKOM GDR 2276808 5/31/01 CUSIP 928815103	41,358 13	PROCEEDS FROM POE OFFER - CASH OPTION EFF R/23/01 AT A RATE OF 3 18 0062 PER SHARE DEUTSCHE TELECOM SHARES AT THE RATE OF 3 8883 PER SHARE TO BE POSTED AT A FUTURE DATE CUSIP	0 00		0 00	0 00
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1 Jun 01	0 00	IDT CORP CL B CUSIP 448947308	0 00	RESULT OF A STOCK DISTRIBUTION OF 1 SHARE(S) OF IDT CORP CL B CORP COM HELD ON RECORD 05-14-01, EXDATE 08-01-01	0 00	IDT CORP CL B CUSIP 448947308	0 00	0 00
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1 Jun 01	0 00	IDT CORP COM CUSIP 448947101	0 00	TO REFLECT ALLOCATION OF COST TO IDT CORP CL B AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 05-14-01, EX DATE 08-01-01	0 00		0 00	0 00
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4 Jun 01	0 00	GENZYME CORP COM CUSIP 372917104	0 00	RECEIVED 1 200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) 1 200 000	0 00	GENZYME CORP COM CUSIP 372917104	0 00	0 00
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4 Jun 01	0 00	UNVL HEALTH SERVICES INC CL B COM CUSIP #13903100	0 00	RECEIVED 2 800 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HOLD PAYABLE TO HOLDERS OF RECORD 05-18-01, EX DATE 08-04-01	0 00	UNVL HEALTH SERVICES INC CL B COM CUSIP #13903100	0 00	0 00
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6 Jun 01	0 00	#REGO VOICESTRM WRLSS CRP CSH STK MRGRDEUTSCHE TELEKOM GDR 2276808 5/31/01 CUSIP 928815103	0 00	SHARES DELIVERED PER VOICESTREAM FORM OF ELECTION OFF CUSIP #28813103 EFF 6-23-01 CASH ELECTION RECEIVED NEW STOCK AT A RATE OF 3 6883 PER 1 SHARE OF VOICESTREAM -2,600 000	0 00	#REGO VOICESTRM WRLSS CRP CSH STK MRGRDEUTSCHE TELEKOM GDR 2276808 5/31/01 CUSIP 928815103	0 00	0 00
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# Portfolio Statement

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Account number FFCO  
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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
13 Jun 01	JOHNSON & JOHNSON COM CUSIP 478180104 3,000 000	0 00	RECEIVED 3 000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05 22-01, EX DATE 06 13 01	0 00	JOHNSON & JOHNSON COM CUSIP 478180104 8 000 000	0 00 0 00	0 00 0 00
15 Jun 01	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05-01 2004/05-06-2002 BEO CUSIP 800907AA5	0 00	DELIVERED 25 000 00 PAR/SHARES IN EXCHANGE FOR 25,000 00 SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 06/14/01 PER ACCOUNT REQUEST	0 00	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05-01 2004/05-06 2002 BEO CUSIP 800907AA5 25 000 000	0 00 34 399 50	0 00 0 00
15 Jun 01	SANMINA CORP SUB NT CONV 4 25 DUE 05-01-2004/05-06 2002 BEO CUSIP 800907AB3	0 00	RECEIVED 25 000 00 PAR/SHARES IN EXCHANGE FOR 25 000 00 144A SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 06/14/01 PER ACCOUNT REQUEST	0 00	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05-06 2002 BEO CUSIP 800907AB3 25,000 000	0 00 34,399 50	0 00 0 00
19 Jun 01	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05-01 2004/05-06-2002 BEO CUSIP 800907AA5	0 00	DELIVERED 45 000 00 PAR/SHARES IN EXCHANGE FOR 45 000 00 SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 06/19/01 PER ACCOUNT REQUEST	0 00	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05-01 2004/05-06-2002 BEO CUSIP 800907AA5 -45 000 000	0 00 - 54 787 50	0 00 0 00
19 Jun 01	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05-06-2002 BEO CUSIP 800907AB3	0 00	RECEIVED 45 000 00 PAR/SHARES IN EXCHANGE FOR 45 000 00 144A SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 06/19/01 PER ACCOUNT REQUEST	0 00	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05 06 2002 BEO CUSIP 800907AB3 45 000 000	0 00 54 787 50	0 00 0 00
19 Jun 01	SUNGARD DATA SYS INC COM CUSIP 867383103 10,000 000	0 00	RECEIVED 10 000 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 05-25-01 EX DATE 06-19-01	0 00	SUNGARD DATA SYS INC COM CUSIP 867383103 20 000 000	0 00 0 00	0 00 0 00

Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Transtation
<i>Equities</i>							
<i>United States</i>							
21 Jun 01	MOBILEMEDIA CORP CL A CUSIP 807415108	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 6/29/00 THRU 8/27/00 ON NET CLASS SETTLEMENT FUND	2,818 15		0 00	2,818 15 0 00
2 Jul 01	CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12 CUSIP 22025Y308 1 358 668	0 00	RECEIVED 41 00 SHARES AS A 3 0% STOCK DIVIDEND TO HOLDERS OF RECORD 06-19-01 FRACTIONS ROUNDED	0 00	CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12 CUSIP 22025Y308 1,407 668	0 00	0 00
2 Jul 01	LOWES COS INC COM CUSIP 548581107 1 100 000	0 00	RECEIVED 1,100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 06-08-01, EX DATE 07-02-01	0 00	LOWES COS INC COM CUSIP 548581107 2 200 000	0 00	0 00
2 Jul 01	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05-01 2004/05-08-2002 BEO CUSIP 800907AAS	0 00	DELIVERED 50 000 00 PAR/SHARES IN EXCHANGE FOR 50,000 00 SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 07/02/01 PER ACCOUNT REQUEST	0 00	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05-01-2004/05-08-2002 BEO CUSIP 800907AAS 50,000 000	- 60,875 00	0 00
2 Jul 01	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05-08-2002 BEO CUSIP 800907AB3	0 00	RECEIVED 50,000 00 PAR/SHARES IN EXCHANGE FOR 50 000 00 144A SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 07/02/01 PER ACCOUNT REQUEST	0 00	SANMINA CORP SUB NT CONV 4 25 DUE 05-01-2004/05-08-2002 BEO CUSIP 800907AB3 50,000 000	60,875 00	0 00
2 Jul 01	UNITEDGLOBALCOM CL A CUSIP 813247508	0 00	RECEIVED 178 SHARES AS A DISTRIBUTION AT A RATE OF 0818788064 NEW SHARES FOR EVERY 1 SHARE HELD OF UNITED GLOBAL (CUSIP 813247201) AS OF RECORD DATE 6-18-01 FRACTIONS	0 00	UNITEDGLOBALCOM CL A CUSIP 813247508 178 000	0 00	0 00

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Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
2 Jul 01	UNITEDGLOBALCOM CL A CUSIP 913247508	0 00	RECEIVED 1,110 SHARES AS A DISTRIBUTION AT A RATE OF 0918786084 NEW SHARES FOR EVERY 1 SHARE HELD OF UNITED GLOBAL (CUSIP 913247201) AS OF RECORD DATE 6 18 01 FRACTIONS	0 00	UNITEDGLOBALCOM CL A CUSIP 913247508 1,110 000	0 00 0 00	0 00 0 00
6 Jul 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07 01 2008/07-08 2002 BEO CUSIP 444903AB4	0 00	RECEIVED 20 000 00 PAR/SHARES IN EXCHANGE FOR 20,000 00 144A HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 07/05/01 PER ACCOUNT REQUEST	0 00	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01 2008/07-08 2002 BEO CUSIP 444903AB4 20 000 000	0 00 29 806 00	0 00 0 00
6 Jul 01	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01 2008/07-08 02 CUSIP 444903AA8	0 00	DELIVERED 20 000 00 PAR/SHARES IN EXCHANGE FOR 20 000 00 HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 07/05/01 PER ACCOUNT REQUEST	0 00	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07 01 2008/07-08 02 CUSIP 444903AA8 20 000 000	0 00 - 29,606 00	0 00 0 00
8 Jul 01	#REORG SILVERLINE TECH SPONS EXCH TO SILVERLINE TECH ADR EFF 7/5/01 CUSIP 828408203	0 00	DELIVERED 625 00 SHARES OF #REORG SILVERLINE TECH SPONS EXCH TO IN EXCHANGE FOR 625 00 SHRS OF CUSIP NUMBER #82840810 RATE OF 1 0000000000 FOR 1 EFFECTIVE 07/05/2001 MANDATORY	0 00	#REORG SILVERLINE TECH SPONS EXCH TO SILVERLINE TECH ADR EFF 7/5/01 CUSIP 828408203 625 000	0 00 - 34 503 47	0 00 0 00
9 Jul 01	#REORG SILVERLINE TECH SPONS EXCH TO SILVERLINE TECH ADR EFF 7/5/01 CUSIP 828408203	0 00	DELIVERED 495 00 SHARES OF #REORG SILVERLINE TECH SPONS EXCH TO IN EXCHANGE FOR 495 00 SHRS OF CUSIP NUMBER #82840810 RATE OF 1 0000000000 FOR 1 EFFECTIVE 07/05/2001 MANDATORY	0 00	#REORG SILVERLINE TECH SPONS EXCH TO SILVERLINE TECH ADR EFF 7/5/01 CUSIP 828408203 -495 000	0 00 27 326 76	0 00 0 00
9 Jul 01	CONVERSE TECH INC COM PAR 30 10 CUSIP 205862402	0 00	RCVD PAR/SHS IN EXCHANGE FOR 340000 00 PAR/SHR CONVERSE TECH 4 5% CONV USING A DIVISOR OF 21 5 FOR 1 PER CONVERSION OFFER EFF 7 9 01 CUSIP 205862402	0 00	CONVERSE TECH INC COM PAR 30 10 CUSIP 205862402 15 813 850	0 00 841 314 05	0 00 0 00



Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
9 Jul 01	COMVERSE TECH INC SUB DEB CONV 4 5 DUE 07-01-2005 BEO CUSIP 205862AG0	0 00	DEL PAR/SHS IN EXCHANGE FOR 15813 95XX PAR/SHS COMVERSE TECH COM USING A DIVISOR OF 21 5 FOR 1 PER CONVERSION OFFER EFF 7-9-01 CUSIP 205862AGO	0 00	COMVERSE TECH INC SUB DEB CONV 4 5 DUE 07-01-2005 BEO CUSIP 205862AG0 340,000 000	0 00 - 841,314 05	0 00 0 00
10 Jul 01	###REORG INFORMIX CORP N/C TO ASCENTIAL SOFTWARE 2028328 EFF 7/3/01 CUSIP 458779107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO ASCENTIAL SOFTWARE CORP COM	0 00	###REORG INFORMIX CORP N/C TO ASCENTIAL SOFTWARE 2028328 EFF 7/3/01 CUSIP 458779107 -8,900 000	0 00 - 48,144 97	0 00 0 00
10 Jul 01	ASCENTIAL SOFTWARE CORP COM CUSIP 04382P108	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG INFORMIX CORP N/C TO ASCENTIAL SOFTWARE 2028328 EFF 7/3/01	0 00	ASCENTIAL SOFTWARE CORP COM CUSIP 04382P108 9,800 000	0 00 48,144 97	0 00 0 00
12 Jul 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01-2008/07-06-2002 BEO CUSIP 444903AB4	0 00	RECEIVED 20,000 00 PAR/SHARES IN EXCHANGE FOR 20,000 00 144A HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 07/12/01 PER ACCOUNT REQUEST	0 00	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01-2008/07-06-2002 BEO CUSIP 444903AB4 20,000 000	0 00 28,444 35	0 00 0 00
12 Jul 01	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01-2008/07-06-02 CUSIP 444903AA6	0 00	DELIVERED 20,000 00 PAR/SHARES IN EXCHANGE FOR 20 000 00 HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 07/12/01 PER ACCOUNT REQUEST	0 00	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01-2008/07-06-02 CUSIP 444903AA6 20 000 000	0 00 - 29 444 35	0 00 0 00
19 Jul 01	BURR BROWN CORP SUB NT CONV 4 25 DUE 02-15-2007/02-20-2003 BEO CUSIP 122574AF3	0 00	RECEIVED 285,000 00 PAR/SHARES IN EXCHANGE FOR 285 000 00 144A BURR BROWN AT A RATE OF 1 FOR 1 EFFECTIVE 07/18/01 PER ACCOUNT REQUEST	0 00	BURR BROWN CORP SUB NT CONV 4 25 DUE 02-15-2007/02-20-2003 BEO CUSIP 122574AF3 285,000 000	0 00 294 868 75	0 00 0 00

# Portfolio Statement

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Account number FFCN  
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## Capital Change Detail

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Ex date	Shares	Original description/Asset ID	Original cost	Change description	Payment amount	Resulting Shares	Resulting cost	Realized gain/loss	Market Translation
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### United States

### Equities

19 Jul 01	EXXON MOBIL CORP COM CUSIP 30231G102	3 200 000	0 00	RECEIVED 3 200 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 20-01, EX DATE 07 19 01	6 400 000	0 00	0 00	0 00	
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19 Jul 01	PVTPL BURR BROWN CORP CONV SUB NOTES 4 25 DUE 02 15-2007/02 20 2003 BEO CUSIP 122574AD8	285 000 00	0 00	DELIVERED 285 000 00 PAR/SHARES IN EXCHANGE FOR 285 000 00 BURR BROWN AT A RATE OF 1 FOR 1 EFFECTIVE 07/19/01 PER ACCOUNT REQUEST	285 000 000	0 00	0 00	0 00	
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19 Jul 01	PVTPL RATIONAL SOFTWARE CORP SUB NT CONV 144A 5 DUE 02 01 2007 BEO CUSIP 75409PAA1	130 000 000	0 00	DELIVERED 130 000 00 PAR/SHARES IN EXCHANGE FOR 130,000 00 RATIONAL SOFTWARE SUB NT CONV 144A 5 DUE 02 01 2007 BEO CUSIP 75409PAA1 AT A RATE OF 1 FOR 1 EFFECTIVE 07/19/01 PER ACCOUNT REQUEST	130 000 000	0 00	0 00	0 00	
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19 Jul 01	RATIONAL SOFTWARE CORP SUB NT CONV 6 DUE 02 01 2007/02-01 2003 BEO CUSIP 75409PAC7	130 000 000	0 00	RECEIVED 130 000 00 PAR/SHARES IN EXCHANGE FOR 130 000 00 144A RATIONAL SOFTWARE AT A RATE OF 1 FOR 1 EFFECTIVE 07/19/01 PER ACCOUNT REQUEST	130 000 000	0 00	0 00	0 00	
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20 Jul 01	KING PHARMACEUTICALS INC COM CUSIP 495582108	1 217 181	0 00	RECEIVED 588 87 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 3 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 07-03 01 EX DATE 07 20 01	495582108	0 00	0 00	0 00	
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31 Jul 01	CHEKFREEE HLDGS CORP SUB NT CONV 6 5 DUE 12-01 2008/12-01 2002 BEO CUSIP 162816AC8	94 225 63	0 00	RECEIVED 80,000 00 PAR/SHARES IN EXCHANGE FOR 80 000 00 144A CHEKFREEE HLDGS AT A RATE OF 1 FOR 1 EFFECTIVE 08/03/01 PER ACCOUNT REQUEST	162816AC8	0 00	0 00	0 00	
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◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
31 Jul 01	PVTPL CHECKFREE HLDGS CORP SUB NT CONV 144A 8 5 DUE 12-01 2006/12-01 2002 BEO CUSIP 162816AA0	0 00	DELIVERED 80,000 00 PAR/SHARES IN EXCHANGE FOR 80 000 00 CHECKFREE HOLDINGS AT A RATE OF 1 FOR 1 EFFECTIVE 08/03/01 PER ACCOUNT REQUEST	0 00	PVTPL CHECKFREE HLDGS CORP SUB NT CONV 144A 8 5 DUE 12-01-2006/12-01 2002 BEO CUSIP 162816AA0 -80 000 000	0 00 - 94 225 63	0 00 0 00
31 Jul 01	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05-01 2004/05-08 2002 BEO CUSIP 800907AA5	0 00	DELIVERED 15 000 00 PAR/SHARES IN EXCHANGE FOR 15 000 00 SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 08/07/01 PER ACCOUNT REQUEST	0 00	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05-01-2004/05-08-2002 BEO CUSIP 800907AA5 -15,000 000	0 00 - 18,262 50	0 00 0 00
31 Jul 01	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05-01 2004/05-08-2002 BEO CUSIP 800907AA5	0 00	DELIVERED 25,000 00 PAR/SHARES IN EXCHANGE FOR 25,000 00 SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 07/31/01 PER ACCOUNT REQUEST	0 00	PVTPL SANMINA CORP CONV 144A 11 278 DUE 05-01-2004/05-08-2002 BEO CUSIP 800907AA5 -25 000 000	0 00 - 30,437 50	0 00 0 00
31 Jul 01	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05-08-2002 BEO CUSIP 800907AB3	0 00	RECEIVED 25,000 00 PAR/SHARES IN EXCHANGE FOR 25 000 00 144A SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 07/31/01 PER ACCOUNT REQUEST	0 00	SANMINA CORP SUB NT CONV 4 25 DUE 05-01-2004/05-08 2002 BEO CUSIP 800907AB3 25 000 000	0 00 30 437 50	0 00 0 00
31 Jul 01	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05-08-2002 BEO CUSIP 800907AB3	0 00	RECEIVED 15,000 00 PAR/SHARES IN EXCHANGE FOR 15,000 00 144A SANMINA AT A RATE OF 1 FOR 1 EFFECTIVE 08/07/01 PER ACCOUNT REQUEST	0 00	SANMINA CORP SUB NT CONV 4 25 DUE 05-01 2004/05-08-2002 BEO CUSIP 800907AB3 15,000 000	0 00 18,262 50	0 00 0 00
2 Aug 01	#REORG RICHMOND CNTY FINL CORP STK MRGR NY CMNTY BANCORP INC 2800009 8/1/01CUSIP 784558106	0 00	DELIVERED 7,300 00 SHARES OF #REORG RICHMOND CNTY FINL CORP STK IN EXCHANGE FOR 7,448 00 SHRS OF CUSIP NUMBER #84844510 RATE OF 1 0200000000 FOR 1 EFFECTIVE 08/01/2001 STOCK	0 00	#REORG RICHMOND CNTY FINL CORP STK MRGR NY CMNTY BANCORP INC 2800009 8/1/01CUSIP 784558106 -7,300 000	0 00 - 118,214 88	0 00 0 00

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Account number FFCOM  
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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
2 Aug 01	NY CMNTY BANCORP INC COM CUSIP 849445103	0 00	RECEIVED 7 448 00 SHARES OF NY CMNTY BANCORP INC COM IN EXCHANGE FOR 7,300 00 SHRS OF CUSIP NUMBER #78455810 RATE OF 1 0200000000 FOR 1 EFFECTIVE 08/01/2001 STOCK MERGER	0 00	NY CMNTY BANCORP INC COM CUSIP 849445103 7 448 000	0 00 118 214 88	0 00 0 00
2 Aug 01	TELECOMUNICACOES BRASILEIRAS SA PREF RIGHTS 16/07/2001 SEDOL 251205W 1,495 000	0 00	SALE OF RIGHTS	6 05		0 00	6 05 0 00
7 Aug 01	BIOMET INC COM CUSIP 090613100 10 200 000	0 00	RECEIVED 5 100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 07 30 01 EX DATE 08 07 01	0 00	BIOMET INC COM CUSIP 090613100 15,300 000	0 00 0 00	0 00 0 00
7 Aug 01	BIOMET INC COM CUSIP 090613100 4 350 000	0 00	RECEIVED 2 175 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 07 30-01, EX DATE 08-07 01	0 00	BIOMET INC COM CUSIP 090613100 6 525 000	0 00 0 00	0 00 0 00
7 Aug 01	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108	0 00	TO REFLECT ALLOCATION OF COST TO ZIMMER HLDGS INC COM COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 07 27 01 EX DATE 08 07 01	0 00		0 00 17 110 77	0 00 0 00
7 Aug 01	BRISTOL MYERS SQUIBB CO COM CUSIP 110122108	0 00	TO REFLECT ALLOCATION OF COST TO ZIMMER HLDGS INC COM COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 07-27-01 EX DATE 08 07 01	0 00		0 00 - 10 213 46	0 00 0 00

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
7 Aug 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01 2006/07-08-2002 BEO CUSIP 444903AB4	0 00	RECEIVED 10 000 00 PAR/SHARES IN EXCHANGE FOR 10,000 00 144A HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 08/07/01 PER ACCOUNT REQUEST	0 00	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01-2006/07-08-2002 BEO CUSIP 444903AB4 10,000 000	0 00 14,114 85	0 00 0 00
7 Aug 01	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01-2006/07-08-02 CUSIP 444903AA6	0 00	DELIVERED 10 000 00 PAR/SHARES IN EXCHANGE FOR 10,000 00 HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 08/07/01 PER ACCOUNT REQUEST	0 00	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01-2006/07-08-02 CUSIP 444903AA6 -10 000 000	0 00 - 14 114 85	0 00 0 00
7 Aug 01	ZIMMER HLDGS INC COM CUSIP 88956P102	0 00	665 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 10 SHARE(S) OF ZIMMER HLDGS INC COM COM FOR EACH 1 SHARE(S) OF BRISTOL MYERS SQUIBB CO COM HELD ON RECORD	0 00	ZIMMER HLDGS INC COM CUSIP 88956P102 665 000	0 00 17,110 77	0 00 0 00
7 Aug 01	ZIMMER HLDGS INC COM CUSIP 88956P102	0 00	370 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 10 SHARE(S) OF ZIMMER HLDGS INC COM COM FOR EACH 1 SHARE(S) OF BRISTOL MYERS SQUIBB CO COM HELD ON RECORD	0 00	ZIMMER HLDGS INC COM CUSIP 88956P102 370 000	0 00 10,213 46	0 00 0 00
8 Aug 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01-2006/07-08-2002 BEO CUSIP 444903AB4	0 00	RECEIVED 20 000 00 PAR/SHARES IN EXCHANGE FOR 20,000 00 144A HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 08/08/01 PER ACCOUNT REQUEST	0 00	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01-2006/07-08-2002 BEO CUSIP 444903AB4 20,000 000	0 00 26,900 00	0 00 0 00
8 Aug 01	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01-2006/07-08-02 CUSIP 444903AA6	0 00	DELIVERED 20 000 00 PAR/SHARES IN EXCHANGE FOR 20,000 00 HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 08/08/01 PER ACCOUNT REQUEST	0 00	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01-2006/07-08-02 CUSIP 444903AA6 -20,000 000	0 00 - 26,900 00	0 00 0 00

# Portfolio Statement

1 JAN 01 - 31-DEC 01

Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
9 Aug 01	BISYS GROUP INC CONV SUB NT 4 DUE 03 15 2006/03-20 2004 BEO CUSIP 055472AB0	0 00	RECEIVED 125 000 00 PAR/SHARES IN EXCHANGE FOR 125 000 00 144A BISYS GROUP AT A RATE OF 1 FOR 1 EFFECTIVE 08/09/01 PER ACCOUNT REQUEST	0 00	BISYS GROUP INC CONV SUB NT 4 DUE 03 15 2006/03 20 2004 BEO CUSIP 055472AB0 125 000 000	0 00 128 819 60	0 00 0 00
9 Aug 01	PVTPL BISYS GROUP INC CONV SUB NT 144A 4DUE 03 15 2006/03-20-2004 BEO CUSIP 055472AA2	0 00	DELIVERED 125 000 00 PAR/SHARES IN EXCHANGE FOR 125 000 00 BISYS GROUP AT A RATE OF 1 FOR 1 EFFECTIVE 08/09/01 PER ACCOUNT REQUEST	0 00	PVTPL BISYS GROUP INC CONV SUB NT 144A 4DUE 03-15 2006/03 20 2004 BEO CUSIP 055472AA2 125 000 000	0 00 - 128 819 60	0 00 0 00
9 Aug 01	PVTPL RATIONAL SOFTWARE CORP SUB NT CONV144A 5 DUE 02-01 2007 BEO CUSIP 75409PAA1	0 00	DELIVERED 30 000 00 PAR/SHARES IN EXCHANGE FOR 30 000 00 RATIONAL SOFTWARE AT A RATE OF 1 FOR 1 EFFECTIVE 08/09/01 PER ACCOUNT REQUEST	0 00	PVTPL RATIONAL SOFTWARE CORP SUB NT CONV144A 5 DUE 02 01 2007 BEO CUSIP 75409PAA1 30 000 000	0 00 - 33,500 00	0 00 0 00
9 Aug 01	RATIONAL SOFTWARE CORP SUB NT CONV 5 DUE02-01 2007/02-01-2003 BEO CUSIP 75409PAC7	0 00	RECEIVED 30,000 00 PAR/SHARES IN EXCHANGE FOR 30 000 00 144A RATIONAL SOFTWARE AT A RATE OF 1 FOR 1 EFFECTIVE 08/09/01 PER ACCOUNT REQUEST	0 00	RATIONAL SOFTWARE CORP SUB NT CONV 5 DUE02 01 2007/02-01 2003 BEO CUSIP 75409PAC7 30,000 000	0 00 33 500 00	0 00 0 00
13 Aug 01	#REORG AT&T CP LIBTY MEDIA CL A MAND EXCH LIBTY MEDIA CP 2474228 EFF 8/10/01 CUSIP 001957208	0 00	DELIVERED 8 700 00 SHARES OF AT&T CORP COM LIBERTY MEDIA GROUP SER A IN EXCHANGE FOR 8 700 00 SHRS OF CUSIP NUMBER #53071810 RATE OF 1 0000000000 FOR 1 EFFECTIVE 08/10/2001	0 00	#REORG AT&T CP LIBTY MEDIA CL A MAND EXCH LIBTY MEDIA CP 2474228 EFF 8/10/01 CUSIP 001957208 -8 700 000	0 00 - 146 877 16	0 00 0 00
13 Aug 01	#REORG AT&T CP LIBTY MEDIA CL A MAND EXCH LIBTY MEDIA CP 2474228 EFF 8/10/01 CUSIP 001957208	0 00	DELIVERED 15 000 00 SHARES OF AT&T CORP COM LIBERTY MEDIA GROUP SER A IN EXCHANGE FOR 15,000 00 SHRS OF CUSIP NUMBER #53071810 RATE OF 1 0000000000 FOR 1 EFFECTIVE 08/10/2001	0 00	#REORG AT&T CP LIBTY MEDIA CL A MAND EXCH LIBTY MEDIA CP 2474228 EFF 8/10/01 CUSIP 001957208 -15 000 000	0 00 - 207 457 50	0 00 0 00

Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
13 Aug 01	LIBERTY MEDIA CORP NEW COM SER A CUSIP 530718105	0 00	RECEIVED 8,700 00 SHARES OF LIBERTY MEDIA CORP NEW COM SER A IN EXCHANGE FOR 8,700 00 SHRS OF CUSIP NUMBER #00195720 RATE OF 1 0000000000 FOR 1 EFFECTIVE 08/10/2001 MANDATORY	0 00	LIBERTY MEDIA CORP NEW COM SER A CUSIP 530718105 8,700 000	0 00 146,877 16	0 00 0 00
13 Aug 01	LIBERTY MEDIA CORP NEW COM SER A CUSIP 530718105	0 00	RECEIVED 15,000 00 SHARES OF LIBERTY MEDIA CORP NEW COM SER A IN EXCHANGE FOR 15,000 00 SHRS OF CUSIP NUMBER #00195720 RATE OF 1 0000000000 FOR 1 EFFECTIVE 08/10/2001 MANDATORY	0 00	LIBERTY MEDIA CORP NEW COM SER A CUSIP 530718105 15,000 000	0 00 207,457 50	0 00 0 00
20 Aug 01	PVTPL RATIONAL SOFTWARE CORP SUB NT CONV144A 5 DUE 02-01 2007 BEO CUSIP 75409PAA1	0 00	DELIVERED 120,000 00 PAR/SHARES IN EXCHANGE FOR 120,000 00 RATIONAL SOFTWARE AT A RATE OF 1 FOR 1 EFFECTIVE 08/20/01 PER ACCOUNT REQUEST	0 00	PVTPL RATIONAL SOFTWARE CORP SUB NT CONV144A 5 DUE 02-01-2007 BEO CUSIP 75409PAA1 120,000 000	0 00 - 130,784 75	0 00 0 00
20 Aug 01	RATIONAL SOFTWARE CORP SUB NT CONV 5 DUE02-01-2007/02 01 2003 BEO CUSIP 75409PAC7	0 00	RECEIVED 120,000 00 PAR/SHARES IN EXCHANGE FOR 120,000 00 144A RATIONAL SOFTWARE AT A RATE OF 1 FOR 1 EFFECTIVE 08/20/01 PER ACCOUNT REQUEST	0 00	RATIONAL SOFTWARE CORP SUB NT CONV 5 DUE02-01-2007/02-01 2003 BEO CUSIP 75409PAC7 120,000 000	0 00 130,784 75	0 00 0 00
21 Aug 01	MERCURY INTERACTIVE CORP 4 75 DUE 07-01 2007 BEO CUSIP 589405AB5	0 00	RECEIVED 140,000 PAR/SHARES IN EXCHANGE FOR 140,000 144A MERCURY INTERACTIVE AT A RATE OF 1 FOR 1 EFFECTIVE 8/20/01 PER ACCOUNT REQUEST	0 00	MERCURY INTERACTIVE CORP 4 75 DUE 07-01 2007 BEO CUSIP 589405AB5 140,000 000	0 00 160,872 51	0 00 0 00
21 Aug 01	NEXTEL COMMUNICATIONS INC SR NT 4 75 DUE07-01 2007/07-06-2002 BEO CUSIP 65332VAT0	0 00	RECEIVED 215,000 PAR/SHARES IN EXCHANGE FOR 215,000 SHARES OF 144A NEXTEL COMMUNICATIONS AT A RATE OF 1 FOR 1 EFFECTIVE 8 21-01 PER ACCOUNT REQUEST	0 00	NEXTEL COMMUNICATIONS INC SR NT 4 75 DUE07-01-2007/07-06-2002 BEO CUSIP 65332VAT0 215,000 000	0 00 289,384 20	0 00 0 00

**Portfolio Statement**

1 JAN 01 - 31 DEC 01

Account number FFCO  
Account Name FRIST INTEGRATED CONS.

**Capital Change Detail**

Ex date	Shares	Original security description/Asset ID	Original cost	Change description	Payment amount	Resulting security description/Asset ID	Resulting cost	Realized gain/loss
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**Equities**

**United States**

21 Aug 01	PTPL MERCURY INTERACTIVE CORP	DELIVERED 140 000 PAR/SHARES	0 00	IN EXCHANGE FOR 140 000	0 00	PTPL MERCURY INTERACTIVE CORP SUB NT	0 00	0 00
	SUB NT CONV 144A 4 75 DUE			MERCURY INTERACTIVE AT A RATE		CONV 144A 4 75 DUE	- 160 972 51	0 00
	07 01-2007/07-01-2003CUSIP			OF 1 FOR 1 EFFECTIVE 8/20/01		07 01-2007/07-01-2003CUSIP		
	589405AA7			PER ACCOUNTR REQUEST			-140,000 000	
21 Aug 01	PTPL NEXTEL COMMUNICATIONS	DELIVERED 215,000 SHARES IN	0 00	EXCHANGE FOR 215 000 SHARES OF	0 00	PTPL NEXTEL COMMUNICATIONS INC SR NT	0 00	0 00
	INC SR NT 144A 4 75 DUE			NEXTEL COMMUNICATIONS AT A			- 289,364 20	0 00
	07 01 2007/07 08 2002 BEO			RATE OF 1 FOR 1 EFFECTIVE		CUSIP 85332VAR4		
	CUSIP 85332VAR4			8-21-01 PER ACCOUNT REQUEST			215 000 000	

22 Aug 01	#REORG/WESTPORT RES CORP STK	DELIVERED 4 700 00 SHARES OF	0 00	#REORG/WESTPORT RES CORP STK	0 00	#REORG/WESTPORT RES CORP STK MERGER TO	0 00	0 00
	SEC#2924443 EFF 8/21/01CUSIP			MERGER TO IN EXCHANGE FOR		WESTPORT RES CORP SEC#292443 EFF	- 78,887 99	0 00
	981415108			4 700 5HRS OF CUSIP NUMBER		8/21/01CUSIP 981415108		
	#6141810 RATE OF 1 0000000000			#6141810 RATE OF 1 0000000000			4 700 000	
	FOR 1 EFFECTIVE 08/21/2001							

22 Aug 01	DIME CMNTY BANCORP INC COM	RECEIVED 2 200 00 SHARES AS A	0 00	STOCK SPLIT OF 1 ADDITIONAL	0 00	DIME CMNTY BANCORP INC COM CUSIP	0 00	0 00
	CUSIP 253922108			SHARE(S) FOR EACH 2 SHARE(S)			0 00	0 00
	4 400 000			HELD PAYABLE TO HOLDERS OF			8 600 000	
	RECORD 07-31-01 EX DATE						253922108	
	08 22 01							

22 Aug 01	WESTPORT RES CORP NEW COM	RECEIVED 4 700 00 SHARES OF	0 00	WESTPORT RES CORP NEW COM IN	0 00	WESTPORT RES CORP NEW COM CUSIP	0 00	0 00
	CUSIP 981418100			EXCHANGE FOR 4,700 00 SHRS OF			78 887 99	0 00
				CUSIP NUMBER #98141510 RATE OF			981418100	
				1 0000000000 FOR 1 EFFECTIVE			4 700 000	
				08/21/2001 STOCK MERGER				

23 Aug 01	NEXTEL COMMUNICATIONS INC SR	RECEIVED 100 000 PAR/SHARES IN	0 00	EXCHANGE FOR 100 000 144A	0 00	NEXTEL COMMUNICATIONS INC SR NT 4 75	0 00	0 00
	NT 4 75			NEXTEL COMMUNICATIONS			129 070 40	0 00
	DUE07 01 2007/07 08 2002 BEO			EFFECTIVE 8/21/01 PER ACCOUNT			65332VA10	
	CUSIP 85332VA10			REQUEST			100,000 000	



Capital Change Detail

Account number FFCN  
Account Name FRIST INTEGRATED CONS

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

Equities      United States

23 Aug 01	ROSLYN BANCORP INC COM	7,760 000	0 00	RECEIVED 3 880 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08-08-01, EX DATE 08 23-01	ROSLYN BANCORP INC COM	778182107	11,840 000	0 00	0 00
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27 Aug 01	NEXTEL COMMUNICATIONS INC SR	0 00	0 00	RECEIVED 15,000 00 PAR/SHARES IN EXCHANGE FOR 15 000 00 144A NEXTEL AT A RATE OF 1 FOR 1 EFFECTIVE 08/27/01 PER ACCOUNT REQUEST	NEXTEL COMMUNICATIONS INC SR NT 4 75	65332VA10	15 000 000	0 00	20,188 20
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27 Aug 01	NEXTEL COMMUNICATIONS	0 00	0 00	DELIVERED 100,000 PAR/SHARES IN EXCHANGE FOR 100 000 NEXTEL COMMUNICATIONS EFFECTIVE 8/27/01 PER ACCOUNT REQUEST	NEXTEL COMMUNICATIONS INC SR NT	65332VAR4	100 000 000	0 00	- 129,070 40
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27 Aug 01	NEXTEL COMMUNICATIONS	0 00	0 00	DELIVERED 15,000 00 PAR/SHARES IN EXCHANGE FOR 15 000 00 NEXTEL AT A RATE OF 1 FOR 1 EFFECTIVE 08/27/01 PER ACCOUNT REQUEST	NEXTEL COMMUNICATIONS INC SR NT	65332VAR4	15,000 000	0 00	- 20,188 20
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27 Aug 01	PVTPL RATIONAL SOFTWARE CORP	0 00	0 00	DELIVERED 80,000 00 PAR/SHARES IN EXCHANGE FOR 80,000 00 SUB NT CONV144A B DUE CUSIP	PVTPL RATIONAL SOFTWARE CORP SUB NT	75409PA1	-80,000 000	0 00	- 88,004 65
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27 Aug 01	RATIONAL SOFTWARE CORP SUB NT	0 00	0 00	RECEIVED 80,000 00 PAR/SHARES IN EXCHANGE FOR 80 000 00 144A RATIONAL AT A RATE OF 1 FOR 1 EFFECTIVE 08/27/01 PER ACCOUNT REQUEST	RATIONAL SOFTWARE CORP SUB NT CONV 5	75409PAC7	80,000 000	0 00	86,004 65
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# Portfolio Statement

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Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
28 Aug 01	BEA SYS INC SUB NT 4 DUE 12 15-2008/12 20-2002 BEO CUSIP 073325AD4	0 00	RECEIVED 80 000 PAR/SHARES IN EXCHANGE FOR 80 000 144A BEA SYSTEMS AT A RATE OF 1 FOR 1 EFFECTIVE 8 20-01 PER ACCOUNT REQUEST	0 00	BEA SYS INC SUB NT 4 DUE 12-15 2008/12 20 2002 BEO CUSIP 073325AD4 80 000 000	0 00 122 425 00	0 00 0 00
28 Aug 01	PVTPL BEA SYS INC SUB NT CONV 144A 4 DUE 12 15-2008 BEO CUSIP 073325AC8	0 00	DELIVERED 80,000 PAR/SHARES IN EXCHANGE FOR 80,000 BEA SYSTEMS AT A RATE OF 1 FOR 1 EFFECTIVE 8 20-01 PER ACCOUNT REQUEST	0 00	PVTPL BEA SYS INC SUB NT CONV 144A 4 DUE 12 15 2008 BEO CUSIP 073325AC8 80 000 000	0 00 - 122 425 00	0 00 0 00
30 Aug 01	#REORG AMERN GEN CORP STK MERGER TO AMERN INTL GRP INC 2016430 EFF 8/29/01 CUSIP 026351108	0 00	DELIVERED 900 00 SHARES OF #REORG AMERN GEN CORP STK MERGER TO IN EXCHANGE FOR 521 10 SHRS OF CUSIP NUMBER #02687410 RATE OF 0 5790000000 FOR 1 EFFECTIVE 08/29/2001	0 00	#REORG AMERN GEN CORP STK MERGER TO AMERN INTL GRP INC 2016430 EFF 8/29/01 CUSIP 026351108 900 000	0 00 - 40 959 00	0 00 0 00
30 Aug 01	AMER INTL GROUP INC COM CUSIP 026874107	0 00	RECEIVED 521 10 SHARES OF AMER INTL GROUP INC COM IN EXCHANGE FOR 900 00 SHRS OF CUSIP NUMBER #02635110 RATE OF 0 5790000000 FOR 1 EFFECTIVE 08/29/2001 STOCK MERGER	0 00	AMER INTL GROUP INC COM CUSIP 026874107 521 100	0 00 40 959 00	0 00 0 00
30 Aug 01	ARCHER-DANIELS MIDLAND CO COM CUSIP 039483102 1 260 000	0 00	RECEIVED 80 00 SHARES AS A 5% STOCK DIVIDEND PAYABLE TO HOLDERS OF RECORD 08-04 01 EX DATE 08 30 01	0 00	ARCHER DANIELS MIDLAND CO COM CUSIP 039483102 1 260 000	0 00 0 00	0 00 0 00
30 Aug 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01-2008/07-08 2002 BEO CUSIP 444903AB4	0 00	RECEIVED 10 000 00 PAR/SHARES IN EXCHANGE FOR 10,000 00 144A HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 08/30/01 PER ACCOUNT REQUEST	0 00	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07 01 2008/07 08 2002 BEO CUSIP 444903AB4 10 000 000	0 00 13 150 00	0 00 0 00

# Portfolio Statement

1 JAN 01 - 31 DEC 01

## Capital Change Detail

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

Account number: FFCO  
Account Name: FRIST INTEGRATED CONS

### United States

30 Aug 01	PVPL HUMAN GENOME SCIENCES	DELIVERED 10,000.00 PAR/SHARES	0.00	0.00	PVPL HUMAN GENOME SCIENCES INC SUB NT	0.00	13 150.00	0.00
	INC SUB NT CONV 144A S DUE	IN EXCHANGE FOR 10,000.00			CONV 144A S DUE 07-01 2006/07-08-02			
	07-01-2006/07-08-02 CUSIP	HUMAN GENOME AT A RATE OF 1			CUSIP 44493AA6			
	44493AA6	FOR 1 EFFECTIVE 08/30/01 PER			ACCOUNT REQUEST			
					10,000.000			
					CUSIP 44493AA6			

31 Aug 01	FLUSHING FNL CORP COM	RECEIVED 5,400.00 SHARES AS A	0.00	0.00	FLUSHING FNL CORP COM CUSIP	0.00	0.00	0.00
	CUSIP 343873105	STOCK SPLIT OF 1 ADDITIONAL						
	10 800.000	SHARE(S) FOR EACH 2 SHARE(S)						
		HELD PAYABLE TO HOLDERS OF						
		RECORD 08 10-01, EX DATE						
		08 31-01						

4 Sep 01	PHOENIX COS INC NEW COM DO	DELIVERED 1,000.00 SHARES OF	0.00	0.00	PHOENIX COS INC NEW COM DO NOT USE	0.00	18,055.00	0.00
	NOT USE SESEEC #2726953	IN EXCHANGE FOR 1,000.00 SHRS			SESEEC #2726953 CUSIP 71902E108			
	CUSIP 71902E108	OF CUSIP NUMBER #08373910 RATE						
		OF 1,000,000,000 FOR 1						
		EFFECTIVE 08/31/2001						

4 Sep 01	PSEVY INC COM CUSIP	RECEIVED 50.00 SHARES AS A	0.00	0.00	PSEVY INC COM CUSIP 337738108	0.00	0.00	0.00
	337738108	STOCK SPLIT OF 1.00 ADDITIONAL						
	50.000	SHARE(S) FOR EACH 2.00						
		SHARE(S) HELD PAYABLE TO						
		HOLDERS ON RECORD 08/10/2001,						
		EX DATE 09/04/2001						

4 Sep 01	PHOENIX COS INC NEW COM	RECEIVED 1,000.00 SHARES OF IN	0.00	0.00	PHOENIX COS INC NEW COM CUSIP	0.00	18,055.00	0.00
	CUSIP 71902E108	EXCHANGE FOR 1,000.00 SHRS OF						
		CUSIP NUMBER #08373910 RATE OF						
		1,000,000,000 FOR 1 EFFECTIVE						
		08/31/2001						

5 Sep 01	WACHOVIA CORP 283758 EFF	MEMORANDUM TO RECORD THAT THE	0.00	0.00	WACHOVIA CORP 283758 EFF 717101 CUSIP	0.00	0.00	0.00
	717101 CUSIP 337358105	SECURITY NAME HAS BEEN CHANGED						
		TO WACHOVIA CORP 2ND NEW COM						

# Portfolio Statement

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Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
5 Sep 01	#REORG 1ST UN NAME CHANGE TO WACHOVIA CORP 2893758 EFF 7/27/01 CUSIP 337358105	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO WACHOVIA CORP 2ND NEW COM	0 00	#REORG 1ST UN NAME CHANGE TO WACHOVIA CORP 2893758 EFF 7/27/01 CUSIP 337358105 1 300 000	0 00 - 46 683 00	0 00 0 00
5 Sep 01	WACHOVIA CORP 2ND NEW COM CUSIP 829903102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG FIRST UNION NAME CHANGE TO WACHOVIA CORP 2893758 EFF 7/27/01	0 00	WACHOVIA CORP 2ND NEW COM CUSIP 829903102 8,100 000	0 00 369,068 00	0 00 0 00
5 Sep 01	WACHOVIA CORP 2ND NEW COM CUSIP 829903102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG FIRST UNION NAME CHANGE TO WACHOVIA CORP 2893758 EFF 7/27/01	0 00	WACHOVIA CORP 2ND NEW COM CUSIP 829903102 1 300 000	0 00 46 683 00	0 00 0 00
10 Sep 01	NATL FUEL GAS CO COM CUSIP 636180101 2,800 000	0 00	RECEIVED 2 500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08 24 01 EX DATE 08 10 01	0 00	NATL FUEL GAS CO COM CUSIP 636180101 5 000 000	0 00 0 00	0 00 0 00
12 Sep 01	CHARTER 1 FINCL INC COM CUSIP 160903100 200 000	0 00	RECEIVED 10 00 SHARES AS A 5% STOCK DIVIDEND PAYABLE TO HOLDERS OF RECORD 09-14 01 EX DATE 09 12-01	0 00	CHARTER 1 FINCL INC COM CUSIP 160903100 210 000	0 00 0 00	0 00 0 00
12 Sep 01	CHARTER 1 FINCL INC COM CUSIP 160903100 8 400 000	0 00	RECEIVED 420 00 SHARES AS A 5% STOCK DIVIDEND PAYABLE TO HOLDERS OF RECORD 09 14-01 EX DATE 09-12-01	0 00	CHARTER 1 FINCL INC COM CUSIP 160903100 8,820 000	0 00 0 00	0 00 0 00

◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<i>United States</i>							
12 Sep 01	NVIDIA CORP COM CUSIP 87066G104 2 470 000	0 00	RECEIVED 2,470 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 08-28-01, EX DATE 08-12-01	0 00	NVIDIA CORP COM CUSIP 87066G104 4,940 000	0 00	0 00
14 Sep 01	BIG LOTS INC COM CUSIP 089302103	0 00	RECEIVED CASH AT A RATE OF \$0 01 PER SHARE ON SHARES HELD ON 08/31/01, RECORD DATE, PER A RIGHTS REDEMPTION	1 00		0 00	1 00
18 Sep 01	#REORG MARINE DRILLING CO STK MERGER TO PRIDE INTL INC DEL #2748918 EFF 9/13/01 CUSIP 568240204	0 00	DELIVERED 5,500 00 SHARES OF #REORG MARINE DRILLING CO STK MERGER TO IN EXCHANGE FOR 5,500 00 SHRS OF CUSIP NUMBER #74153Q10 RATE OF 1 0000000000 FOR 1 EFFECTIVE 08/13/01 STOCK	0 00	#REORG MARINE DRILLING CO STK MERGER TO PRIDE INTL INC DEL #2748918 EFF 9/13/01 CUSIP 568240204 -5,500 000	0 00	0 00
18 Sep 01	#REORG PRIDE INTL INC PLAN TO REORG TO PRIDE INTL INC DEL #2748918 EFF 9/13/01 CUSIP 741932107	0 00	DELIVERED 5,300 00 SHARES OF #REORG PRIDE INTL INC PLAN TO REORG TO IN EXCHANGE FOR 5,300 00 SHRS OF CUSIP NUMBER #74153Q10 RATE OF 1 0000000000 FOR 1 EFFECTIVE 08/13/01 PLAN	0 00	#REORG PRIDE INTL INC PLAN TO REORG TO PRIDE INTL INC DEL #2748918 EFF 9/13/01 CUSIP 741932107 -5,300 000	0 00	0 00
18 Sep 01	#REORG TOSCO CORP STK MERGER TO PHILLIPSPETROLEUM CO SEC #2726977 EFF 9/14/01 CUSIP 891490302	0 00	DELIVERED 200 00 SHARES OF #REORG TOSCO CORP STK MERGER TO PHILLIPSIN EXCHANGE FOR 160 00 SHRS OF CUSIP NUMBER #71850710 RATE OF 0 8000000000 FOR 1 EFFECTIVE 08/14/01 STOCK	0 00	#REORG TOSCO CORP STK MERGER TO PHILLIPSPETROLEUM CO SEC #2726977 EFF 9/14/01 CUSIP 891490302 -200 000	0 00	0 00
18 Sep 01	PHILLIPS PETRO CO COM CUSIP 718507108	0 00	RECEIVED 160 00 SHARES OF PHILLIPS PETRO CO COM IN EXCHANGE FOR 200 00 SHRS OF CUSIP NUMBER #89149030 RATE OF 0 8000000000 FOR 1 EFFECTIVE 08/14/01 STOCK MERGER	0 00	PHILLIPS PETRO CO COM CUSIP 718507108 160 000	0 00	0 00

# Portfolio Statement

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Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
18 Sep 01	PRIDE INTL INC DEL COM CUSIP 74153Q102	0 00	RECEIVED 5 500 00 SHARES OF PRIDE INTL INC DEL COM IN EXCHANGE FOR 5 500 00 SHRS OF CUSIP NUMBER #56824020 RATE OF 1 0000000000 FOR 1 EFFECTIVE 09/13/01 STOCK MERGER	0 00	PRIDE INTL INC DEL COM CUSIP 74153Q102 5 500 000	0 00 51 880 08	0 00 0 00
18 Sep 01	PRIDE INTL INC DEL COM CUSIP 74153Q102	0 00	RECEIVED 5 300 00 SHARES OF PRIDE INTL INC DEL COM IN EXCHANGE FOR 5 300 00 SHRS OF CUSIP NUMBER #74183210 RATE OF 1 0000000000 FOR 1 EFFECTIVE 09/13/01 PLAN OF REORG	0 00	PRIDE INTL INC DEL COM CUSIP 74153Q102 5 300 000	0 00 53 120 00	0 00 0 00
21 Sep 01	NY CMNTY BANCORP INC COM CUSIP 649445103 7 446 000	0 00	RECEIVED 3 723 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 2 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 09 08 01, EX DATE 09-21-01	0 00	NY CMNTY BANCORP INC COM CUSIP 649445103 11 169 000	0 00 0 00	0 00 0 00
28 Sep 01	PVTPL SIEBEL SYS INC SUB NT CONV 144A 5 5 DUE 09-15 2006/09-15 2002 BEO CUSIP 826170AA0	0 00	DELV 50 000 PAR/SHS IN EXCH FOR 50 000 SIEBEL SYSTEMS AT A RATE OF 1 FOR 1 EFF 10/2/01 PER A/C REQUEST	0 00	PVTPL SIEBEL SYS INC SUB NT CONV 144A 5 5 DUE 09 15 2006/09 15 2002 BEO CUSIP 826170AA0 50 000 000	0 00 - 51 756 25	0 00 0 00
28 Sep 01	SIEBEL SYS INC SUB NT CONV 5 5 DUE 09 15 2006/09 15 2002 BEO CUSIP 826170AC8	0 00	RECEIVED 50,000 PAR/SHARES IN EXCHANGE FOR 50 000 144 A SIEBEL SYSTEMS AT A RATE OF 1 FOR 1 EFFECTIVE 10 2 01 PER ACCOUNT REQUEST	0 00	SIEBEL SYS INC SUB NT CONV 5 5 DUE 09 15 2006/09 15 2002 BEO CUSIP 826170AC8 50,000 000	0 00 51 756 25	0 00 0 00
2 Oct 01	CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12 CUSIP 22025Y308 1 400 000	0 00	RECEIVED 42 00 SHARES AS A 3 0% STOCK DIVIDEND TO HOLDERS OF RECORD 09-17 01 FRACTIONS ROUNDED UP	0 00	CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12 CUSIP 22025Y308 1 442 000	0 00 0 00	0 00 0 00

◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<i>United States</i>							
9 Oct 01	#REORG CONOCO INC CL B RECLASSIFICATION TO COM CONOCO INC COM #2197242 10-8-01 CUSIP 208251405	0 00	DELIVERED 1 400 00 SHARES OF #REORG CONOCO INC CL B RECLASSIFICATION IN EXCHANGE FOR 1 400 00 SHRS OF CUSIP NUMBER #20825150 RATE OF 1 0000000000 FOR 1 EFFECTIVE	0 00	#REORG CONOCO INC CL B RECLASSIFICATION TO COM CONOCO INC COM #2197242 10-8-01 CUSIP 208251405 1,400 000	0 00 - 39 270 00	0 00 0 00
9 Oct 01	#REORG CONOCO INC CL B RECLASSIFICATION TO COM CONOCO INC COM #2197242 10-8-01 CUSIP 208251405	0 00	DELIVERED 600 00 SHARES OF #REORG CONOCO INC CL B RECLASSIFICATION IN EXCHANGE FOR 600 00 SHRS OF CUSIP NUMBER #20825150 RATE OF 1 0000000000 FOR 1 EFFECTIVE	0 00	#REORG CONOCO INC CL B RECLASSIFICATION TO COM CONOCO INC COM #2197242 10-8-01 CUSIP 208251405 -600 000	0 00 - 17 874 00	0 00 0 00
9 Oct 01	#REORG CONOCO INC RECLASSIFICATION TO COM CONOCO INC COM #2197242 10-8-01 CUSIP 208251308	0 00	DELIVERED 35,700 00 SHARES OF #REORG CONOCO INC RECLASSIFICATION TO IN EXCHANGE FOR 35 700 00 SHRS OF CUSIP NUMBER #20825150 RATE OF 1 0000000000 FOR 1 EFFECTIVE	0 00	#REORG CONOCO INC RECLASSIFICATION TO COM CONOCO INC COM #2197242 10-8-01 CUSIP 208251308 -35 700 000	0 00 - 931,382 73	0 00 0 00
9 Oct 01	#REORG CONOCO INC RECLASSIFICATION TO COM CONOCO INC COM #2197242 10-8-01 CUSIP 208251308	0 00	DELIVERED 8,000 00 SHARES OF #REORG CONOCO INC RECLASSIFICATION TO IN EXCHANGE FOR 8 000 00 SHRS OF CUSIP NUMBER #20825150 RATE OF 1 0000000000 FOR 1 EFFECTIVE	0 00	#REORG CONOCO INC RECLASSIFICATION TO COM CONOCO INC COM #2197242 10-8-01 CUSIP 208251308 -8,000 000	0 00 - 154 722 50	0 00 0 00
9 Oct 01	CONOCO INC COM NEW COM CUSIP 208251504	0 00	RECEIVED 35,700 00 SHARES OF CONOCO INC COM IN EXCHANGE FOR 35,700 00 SHRS OF CUSIP NUMBER #20825130 RATE OF 1 0000000000 FOR 1 EFFECTIVE 10/08/01 RECLASSIFICATION	0 00	CONOCO INC COM NEW COM CUSIP 208251504 35,700 000	0 00 931,382 73	0 00 0 00

# Portfolio Statement

1 JAN 01 - 31 DEC 01

Account number FFCOM  
Account Name FRIST-INTEGRATED CONS.

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
9 Oct 01	CONOCO INC COM NEW COM CUSIP 208251504	0 00	RECEIVED 1 400 00 SHARES OF CONOCO INC COM IN EXCHANGE FOR 1 400 00 SHRS OF CUSIP NUMBER #20825140 RATE OF 1 0000000000 FOR 1 EFFECTIVE 10/08/01 RECLASS TO COM	0 00	CONOCO INC COM NEW COM CUSIP 208251504 1,400 000	38 270 00	0 00 0 00
9 Oct 01	CONOCO INC COM NEW COM CUSIP 208251504	0 00	RECEIVED 800 00 SHARES OF CONOCO INC COM IN EXCHANGE FOR 800 00 SHRS OF CUSIP NUMBER #20825140 RATE OF 1 0000000000 FOR 1 EFFECTIVE 10/08/01 RECLASS TO COM	0 00	CONOCO INC COM NEW COM CUSIP 208251504 800 000	17 874 00	0 00 0 00
9 Oct 01	CONOCO INC COM NEW COM CUSIP 208251504	0 00	RECEIVED 8,000 00 SHARES OF CONOCO INC COM IN EXCHANGE FOR 8,000 00 SHRS OF CUSIP NUMBER #20825130 RATE OF 1 0000000000 FOR 1 EFFECTIVE 10/08/01 RECLASSIFICATION	0 00	CONOCO INC COM NEW COM CUSIP 208251504 8 000 000	154 722 50	0 00 0 00
10 Oct 01	#REORG CHEVRON CORP N/C TO CHEVRONTEXACOCORP 2128569 EFF 10/09/01 CUSIP 166751107	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO CHEVRONTEXACO CORP COM	0 00	#REORG CHEVRON CORP N/C TO CHEVRONTEXACOCORP 2128569 EFF 10/09/01 CUSIP 166751107 200 000	18 124 00	0 00 0 00
10 Oct 01	#REORG TEXACO INC STK MERGER TO CHEVRONTEXACO CORP 2128569 EFF 10/9/01 CUSIP 881694103	0 00	DELIVERED 14 100 00 SHARES OF #REORG TEXACO INC STK MERGER TO IN EXCHANGE FOR 10 857 00 SHRS OF CUSIP NUMBER #16676410 RATE OF 0 7700000000 FOR 1 EFFECTIVE 10/09/01 STOCK	0 00	#REORG TEXACO INC STK MERGER TO CHEVRONTEXACO CORP 2128569 EFF 10/9/01 CUSIP 881694103 14 100 000	- 859 694 27	0 00 0 00
10 Oct 01	#REORG TEXACO INC STK MERGER TO CHEVRONTEXACO CORP 2128569 EFF 10/8/01 CUSIP 881694103	0 00	DELIVERED 900 00 SHARES OF #REORG TEXACO INC STK MERGER TO IN EXCHANGE FOR 893 00 SHRS OF CUSIP NUMBER #16676410 RATE OF 0 7700000000 FOR 1 EFFECTIVE 10/08/01 STOCK	0 00	#REORG TEXACO INC STK MERGER TO CHEVRONTEXACO CORP 2128569 EFF 10/9/01 CUSIP 881694103 900 000	- 61 542 00	0 00 0 00



Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
10 Oct 01	CHEVRONTEXACO CORP COM CUSIP 166784100	0 00	RECEIVED 10,857 00 SHARES OF CHEVRONTEXACO CORP COM IN EXCHANGE FOR 14,100 00 SHRS OF CUSIP NUMBER #88169410 RATE OF 0 7700000000 FOR 1 EFFECTIVE 10/09/01 STOCK MERGER	0 00	CHEVRONTEXACO CORP COM CUSIP 166784100 10,857 000	0 00 859 694 27	0 00 0 00
10 Oct 01	CHEVRONTEXACO CORP COM CUSIP 166784100	0 00	RECEIVED 693 00 SHARES OF CHEVRONTEXACO CORP COM IN EXCHANGE FOR 900 00 SHRS OF CUSIP NUMBER #88169410 RATE OF 0 7700000000 FOR 1 EFFECTIVE 10/09/01 STOCK MERGER	0 00	CHEVRONTEXACO CORP COM CUSIP 166784100 693 000	0 00 61 542 00	0 00 0 00
10 Oct 01	CHEVRONTEXACO CORP COM CUSIP 166784100	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG CHEVRON CORP N/C TO CHEVRONTEXACOCORP 2129589 EFF 10/09/01	0 00	CHEVRONTEXACO CORP COM CUSIP 166784100 200 000	0 00 18,124 00	0 00 0 00
10 Oct 01	PROTEIN DESIGN LABS INC COM CUSIP 74389L103 1 500 000	0 00	RECEIVED 1,500 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 09-18-01, EX DATE 10-10-01	0 00	PROTEIN DESIGN LABS INC COM CUSIP 74389L103 3,000 000	0 00 0 00	0 00 0 00
12 Oct 01	NEXTEL COMMUNICATIONS INC SR NT 4 75 DUE07-01 2007/07-06-2002 BEO CUSIP 65332VAT0	0 00	RECEIVED 115,000 00 PAR/SHARES IN EXCHANGE FOR 115,000 00 PVTP NEXTEL COMMUNICATIONS 144A AT A RATE OF 1 FOR 1 EFFECTIVE 10/12/01 PER EXCHANGE	0 00	NEXTEL COMMUNICATIONS INC SR NT 4 75 DUE07-01-2007/07-06-2002 BEO CUSIP 65332VAT0 115,000 000	0 00 115,000 00	0 00 0 00
12 Oct 01	PVTP NEXTEL COMMUNICATIONS INC SR NT 144A 4 75 DUE 07-01-2007/07-06-2002 BEO CUSIP 65332VAR4	0 00	DELIVERED 115,000 00 PAR/SHARES IN EXCHANGE FOR 115 000 00 NEXTEL COMMUNICATIONS AT A RATE OF 1 FOR 1 EFFECTIVE 10/12/01 PER EXCHANGE	0 00	PVTP NEXTEL COMMUNICATIONS INC SR NT 144A 4 75 DUE 07-01 2007/07-06-2002 BEO CUSIP 65332VAR4 115 000 000	0 00 - 115,000 00	0 00 0 00

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Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
24 Oct 01	BISYS GROUP INC CONV SUB NT 4 DUE 03 15 2006/03 20-2004 BEO CUSIP 055472AB0	0 00	RECEIVED 80 000 00 PAR/SHARES IN EXCHANGE FOR 80 000 00 144A BISYS AT A RATE OF 1 FOR 1 EFFECTIVE 10/24/01 PER ACCOUNT REQUEST	0 00	BISYS GROUP INC CONV SUB NT 4 DUE 03 15 2006/03 20 2004 BEO CUSIP 055472AB0 80 000 000	81 425 00	0 00 0 00
24 Oct 01	MERCURY INTERACTIVE CORP 4 75 DUE 07-01 2007 BEO CUSIP 589405AB5	0 00	RECEIVED 80 000 00 PAR/SHARES IN EXCHANGE FOR 80 000 00 144A MERCURY AT A RATE OF 1 FOR 1 EFFECTIVE 10/24/01 PER ACCOUNT REQUEST	0 00	MERCURY INTERACTIVE CORP 4 75 DUE 07-01 2007 BEO CUSIP 589405AB5 80 000 000	102 485 25	0 00 0 00
24 Oct 01	PVTPL BISYS GROUP INC CONV SUB NT 144A 4DUE 03 15 2006/03 20 2004 BEO CUSIP 055472AA2	0 00	DELIVERED 80 000 00 PAR/SHARES IN EXCHANGE FOR 80 000 00 BISYS AT A RATE OF 1 FOR 1 EFFECTIVE 10/24/01 PER ACCOUNT REQUEST	0 00	PVTPL BISYS GROUP INC CONV SUB NT 144A 4DUE 03 15 2006/03 20 2004 BEO CUSIP 055472AA2 80 000 000	- 81,425 00	0 00 0 00
24 Oct 01	PVTPL CHECKFREE HLDGS CORP SUB NT CONV 144A 8 5 DUE 12-01 2006/12-01 2002 BEO CUSIP 182816AA0	0 00	DELIVERED 185,000 00 PAR/SHARES IN EXCHANGE FOR 185 000 00 CHECKFREE AT A RATE OF 1 FOR 1 EFFECTIVE 10/24/01 PER ACCOUNT REQUEST	0 00	PVTPL CHECKFREE HLDGS CORP SUB NT CONV 144A 8 5 DUE 12 01 2006/12 01 2002 BEO CUSIP 182816AA0 185 000 000	- 185 000 00	0 00 0 00
24 Oct 01	PVTPL MERCURY INTERACTIVE CORP SUB NT CONV 144A 4 75 DUE 07-01 2007/07-01-2003CUSIP 589405AA7	0 00	DELIVERED 80 000 00 PAR/SHARES IN EXCHANGE FOR 80,000 00 MERCURY AT A RATE OF 1 FOR 1 EFFECTIVE 10/24/01 PER ACCOUNT REQUEST	0 00	PVTPL MERCURY INTERACTIVE CORP SUB NT CONV 144A 4 75 DUE 07-01 2007/07-01 2003CUSIP 589405AA7 80 000 000	- 102 485 25	0 00 0 00
25 Oct 01	CHECKFREE HLDGS CORP SUB NT CONV 8 5 DUE12-01 2006/12 01 2002 BEO CUSIP 182816AC6	0 00	RECVD 185 000 PAR/SHARES IN EXCHANGE FOR 185,000 144A CHECKFREE AT A RATE OF 1 FOR 1 EFF 10-24-01 PER ACCOUNT REQUEST	0 00	CHECKFREE HLDGS CORP SUB NT CONV 8 5 DUE12 01 2006/12 01 2002 BEO CUSIP 182816AC6 185,000 000	185 000 00	0 00 0 00

Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<i>United States</i>							
31 Oct 01	MERCURY INTERACTIVE CORP 4 75 DUE 07-01-2007 BEO CUSIP 589405AB5	0 00	RECEIVED 45,000 SHS IN EXCHANGE FOR 45,000 SHS PVTPL MERCURY INTERACTIVE EFF 11/8/01 PER ACCOUNT REQUEST	0 00	MERCURY INTERACTIVE CORP 4 75 DUE 07-01-2007 BEO CUSIP 589405AB5 45,000 000	0 00 45,000 00	0 00 0 00
31 Oct 01	MERCURY INTERACTIVE CORP 4 75 DUE 07-01-2007 BEO CUSIP 589405AB5	0 00	RECEIVED 240,000 00 PAR/SHARES IN EXCHANGE FOR 240,000 00 144A MERCURY INTERACTIVE AT A RATE OF 1 FOR 1 EFFECTIVE 11/01/01 PER ACCOUNT REQUEST	0 00	MERCURY INTERACTIVE CORP 4 75 DUE 07-01-2007 BEO CUSIP 589405AB5 240 000 000	0 00 258,941 62	0 00 0 00
31 Oct 01	PVTPL MERCURY INTERACTIVE CORP SUB NT CONV 144A 4 75 DUE 07-01-2007/07-01-2003CUSIP 589405AA7	0 00	DELIVER 45,000 SHS IN EXCHANGE FOR 45,000 SHS MERCURY INTERACTIVE EFF 11/8/01 PER ACCOUNT REQUEST	0 00	PVTPL MERCURY INTERACTIVE CORP SUB NT CONV 144A 4 75 DUE 07-01-2007/07-01-2003CUSIP 589405AA7 -45 000 000	0 00 - 45 000 00	0 00 0 00
31 Oct 01	PVTPL MERCURY INTERACTIVE CORP SUB NT CONV 144A 4 75 DUE 07-01-2007/07-01-2003CUSIP 589405AA7	0 00	DELIVERED 240,000 00 PAR/SHARES IN EXCHANGE FOR 240 000 00 MERCURY INTERACTIVE AT A RATE OF 1 FOR 1 EFFECTIVE 11/01/01 PER ACCOUNT REQUEST	0 00	PVTPL MERCURY INTERACTIVE CORP SUB NT CONV 144A 4 75 DUE 07-01-2007/07-01-2003CUSIP 589405AA7 240,000 000	0 00 - 258,941 62	0 00 0 00
1 Nov 01	#REORG ARCHSTONE CMNTY TR SH BEN INT STKMRG ARCHSTNE SMTH TR 2023978 10/29/01 CUSIP 039581103	0 00	DELIVERED 7,500 00 SHARES OF #REORG ARCHSTONE CMNTY TR SH BEN INT STKIN EXCHANGE FOR 7,500 00 SHRS OF CUSIP NUMBER #03958310 RATE OF 1 0000000000 FOR 1 EFFECTIVE 10/29/01 STOCK	0 00	#REORG ARCHSTONE CMNTY TR SH BEN INT STKMRG ARCHSTNE SMTH TR 2023978 10/29/01 CUSIP 039581103 -7,500 000	0 00 - 185 135 95	0 00 0 00
1 Nov 01	ARCHSTONE-SMITH TR COM CUSIP 039583109	0 00	RECEIVED 7,500 00 SHARES OF ARCHSTONE SMITH TR COM IN EXCHANGE FOR 7,500 00 SHRS OF CUSIP NUMBER #03958110 RATE OF 1 0000000000 FOR 1 EFFECTIVE 10/29/01 STOCK MERGER	0 00	ARCHSTONE-SMITH TR COM CUSIP 039583109 7,500 000	0 00 185 135 95	0 00 0 00

# Portfolio Statement

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Account number FFCN  
Account Name FRIST INTEGRATED CONS

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
6 Nov 01	#REORG GPU CASH MERGER EFF 11/7/01 CUSIP 36225X100	0 00	DELIVERED 100 00 SHARES OF GPU INC CUSIP 36225X100 FOR STOCK ELECTION ON EXCHANGE INTO FIRST ENERGY AT A RATE OF 1 2318 PER SHARE PRORATED @ 0 538584 THE REMAINING SHARES	0 00	#REORG GPU CASH MERGER EFF 11/7/01 CUSIP 36225X100 100 000	0 00 - 3 680 00	1 679 00 0 00
6 Nov 01	FIRSTENERGY CORP COM CUSIP 337932107	0 00	RECEIVED SHARES OF FIRST ENERGY FROM STOCK ELECTION ON EXCHANGE OF GPU INC CUSIP 36225X100 AT A RATE OF 1 2318 PER SHARE PRORATED @ 0 538584 CIL WILL BE PAID ON FRACTIONAL	0 00	FIRSTENERGY CORP COM CUSIP 337932107 66 520	0 00 3 680 00	0 00 0 00
7 Nov 01	#REORG NATL DATA CORP N/C TO NDHEALTH CORP 2608413 EFF 10/25/01 CUSIP 635821105	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO NDCHEALTH CORP COM	0 00	#REORG NATL DATA CORP N/C TO NDHEALTH CORP 2608413 EFF 10/25/01 CUSIP 635821105 -6 800 000	0 00 122 008 50	0 00 0 00
7 Nov 01	NDCHEALTH CORP COM CUSIP 639480102	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG NATL DATA CORP N/C TO NDHEALTH CORP 2608413 EFF 10/25/01	0 00	NDCHEALTH CORP COM CUSIP 639480102 8,800 000	0 00 122 008 50	0 00 0 00
9 Nov 01	BISYS GROUP INC CONV SUB NT 4 DUE 03 15 2008/03 20 2004 BEO CUSIP 055472AB0	0 00	RECEIVED 30,000 00 PAR/SHARES IN EXCHANGE FOR 30,000 PAR SHARES OF PUTPL BISYS AT A RATE OF 1 FOR 1 PRN A/C REQUEST EFF 11/09/01 SECURITY #4 323408	0 00	BISYS GROUP INC CONV SUB NT 4 DUE 03 15 2008/03 20 2004 BEO CUSIP 055472AB0 30 000 000	0 00 30 487 50	0 00 0 00
9 Nov 01	PVTPL BISYS GROUP INC CONV SUB NT 144A 4DUE 03 15 2008/03 20-2004 BEO CUSIP 055472AA2	0 00	DELIVERED 30 000 00 PAR/SHARES IN EXCHANGE FOR BISYS GROUP AT A RATE OF 1 FOR 1 EFFECTIVE 11/09/01 PER ACCOUNT REQUEST REC #4285287	0 00	PVTPL BISYS GROUP INC CONV SUB NT 144A 4DUE 03 15 2008/03 20 2004 BEO CUSIP 055472AA2 30 000 000	0 00 - 30 487 50	0 00 0 00

# Portfolio Statement

1 JAN 01 - 31 DEC 01

Account number: FFCON  
 Account Name: FIRST INTEGRATED CONS

## Capital Change Detail

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

### Equities

14 Nov 01      BEA SYS INC SUB NT 4 DUE      12 15-2008/12-20-2002      BEO      CUSIP 073325AD4      144A BEA SYSTEM AT A RATE OF 1 FOR 1 EFFECTIVE 11/14/01 PER ACCOUNT REQUEST      100,000.00      12-15-2008/12-20-2002      BEO      CUSIP 073325AD4      120,825.00      0.00

14 Nov 01      PVTPL BEA SYS INC SUB NT CONV      144A 4 DUE12-15 2008 BEO      CUSIP 073325AC8      PAR/SHARES IN EXCHANGE FOR 100,000.00 BEA SYSTEM AT A RATE OF 1 FOR 1 EFFECTIVE 11/14/01 PER ACCOUNT REQUEST      100,000.00      DUE12-15-2008 BEO      CUSIP 073325AC8      120,825.00      0.00

15 Nov 01      CENDANT CORP SR ZERO CPN CONV      CONTINGENTDEBT SECS 0      2 13 2021/04 BEO      CUSIP 151313AF0      IN EXCHANGE FOR 25,000.00 PAR/SHARES CENDANT AT A RATE OF 1 FOR 1      25,000.00      CONTINGENTDEBT SECS 0 2 13 2021/04 BEO      CUSIP 151313AF0      19,312.50      0.00

15 Nov 01      PVTPL CENDANT CORP SR ZERO CPN CONV      CONTINGENT NT 144A 0      DUE 02-13 2021 BEO      CUSIP 151313AE3      IN EXCHANGE FOR 25,000.00 PAR/SHARES CENDANT AT A RATE OF 1 FOR 1      25,000.00      CONTINGENT NT 144A 0 DUE 02 13 2021 BEO      CUSIP 151313AE3      -19,312.50      0.00

16 Nov 01      THERMO ELECTRON CORP COM      CUSIP 883558102      TO REFLECT ALLOCATION OF COST TO VIASYS HEALTHCARE INC COM      0.00      NEW AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 11-07-01 EX DATE 11 18-01      0.00      0.00

16 Nov 01      VIASYS HEALTHCARE INC COM NEW      CUSIP 92553Q209      43 83 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 1481 SHARE(S) OF VIASYS HEALTHCARE INC COM NEW FOR EACH 1 SHARE(S) OF THERMO ELECTRON CORP COM HELD ON      0.00      VIASYS HEALTHCARE INC COM NEW      CUSIP 92553Q209      43 830      0.00

# Portfolio Statement

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Account number FFCO Account Name FRIST INTEGRATED CONS

## Capital Change Detail

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

#### United States

16 Nov 01	WA MUT CAP TR UNIT 1 WT EXP A	0.00	DELIVERED 1,200.00 PAR/SHARES	0.00	WA MUT CAP TR UNIT 1 WT EXP A 1 TR PFD	0.00		0.00
	1 TR PFD 144A CUSIP				144A CUSIP 93933U308	- 67,200.00		0.00
16 Nov 01	WA MUT INC UNIT TR PFD INC	0.00	RECEIVED 1,200.00 PAR/SHARES	0.00	WA MUT INC UNIT TR PFD INC EQTY	0.00		0.00
	EQTY REDEMABLE SECS				REDEMABLE SECS PIERS CAP TR & 1WT EXP	67,200.00		0.00
	PIERS CAP TR & 1WT EXP				CUSIP 93932Z848			
	CUSIP 93932Z848							
16 Nov 01	WA MUT INC UNIT TR PFD INC	0.00	RECEIVED 1,200.00 PAR/SHARES	0.00	WA MUT INC UNIT TR PFD INC EQTY	0.00		0.00
	REDEMABLE SECS				WASHINGTON MUTUAL AT A RATE OF			
	PIERS CAP TR & 1WT EXP				1 FOR 1 EFFECTIVE 11/15/01			
	CUSIP 93932Z848				PER ACCOUNT REQUEST			
					1,200.000			

19 Nov 01	#REORG GPU CASH MERGER EFF	0.00	PROCEEDS PAID ON REMAINING	1,679.00		0.00		0.00
	11/7/01 CUSIP 38225X100				SHARES FROM PROXATION @	0.00		0.00
					0.63864 OF STOCK ELECTION ON			
					GPU INC CUSIP 38225X100 AT A			
					RATE OF 326.50 PER SHARE			
					EFFECTIVE 11-08-01			

20 Nov 01	STATEN IS BANCORP INC COM	0.00	RECEIVED 5,800.00 SHARES AS A	0.00	STATEN IS BANCORP INC COM CUSIP	0.00		0.00
	CUSIP 857550107				STOCK SPLIT OF 1 ADDITIONAL			
					SHARE(S) FOR EACH 1 SHARE(S)			
					HELD PAYABLE TO HOLDERS OF			
					RECORD 11 05 01 EX DATE			
					11 20 01			

26 Nov 01	HUMAN GENOME SCIENCES INC SUB	0.00	RECEIVED 3,000.00 PAR/SHARES	0.00	HUMAN GENOME SCIENCES INC SUB NT CONV	0.00		0.00
	NT CONV 55 DUE				55 DUE 07 01 2006/07 08 2002 BEO	3,945.00		0.00
	07-01 2006/07-08 2002 BEO				CUSIP 44903AB4			
	CUSIP 44903AB4				FOR 1 EFFECTIVE 11/26/01 PER			
					ACCOUNT REQUEST			
					3,000.000			

26 Nov 01	PVTPL HUMAN GENOME SCIENCES	0.00	DELIVERED 3,000.00 PAR/SHARES	0.00	PVTPL HUMAN GENOME SCIENCES INC SUB NT	0.00		0.00
	INC SUB NT CONV 144A 55 DUE				CONV 144A 55 DUE 07 01 2008/07 08-02	- 3,945.00		0.00
	07-01 2008/07-08-02 CUSIP				CUSIP 44903AA8			
	CUSIP 44903AA8				REQUEST			
					3,000.000			

Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<i>United States</i>							
3 Dec 01	IMAGISTICS INTL INC COM CUSIP 45247T104	0 00	40 00 SHARES RECEIVED AS A RESULT OF A STOCK DISTRIBUTION OF 00 SHARE(S) OF IMAGISTICS INTL INC COM FOR EACH 1 SHARE(S) OF PITNEY BOWES INC COM HELD ON RECORD 11-19-01,	0 00	IMAGISTICS INTL INC COM CUSIP 45247T104 40 000	0 00 470 92	0 00 0 00
3 Dec 01	PITNEY BOWES INC COM CUSIP 724479100	0 00	TO REFLECT ALLOCATION OF COST TO IMAGISTICS INTL INC COM AS A RESULT OF A STOCK DISTRIBUTION TO HOLDERS OF RECORD 11-19-01, EX DATE 12-03-01	0 00		0 00 - 470 92	0 00 0 00
4 Dec 01	ASTORIA FINL CORP COM CUSIP 046265104 6 045 000	0 00	RECEIVED 6,045 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 11-15-01, EX DATE 12-04-01	0 00	ASTORIA FINL CORP COM CUSIP 046265104 12,090 000	0 00 0 00	0 00 0 00
5 Dec 01	PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 CUSIP 713409100 100 000	0 00	RECEIVED 100 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 1 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 11-27-01, EX DATE 12-05-01	0 00	PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 CUSIP 713409100 200 000	0 00 0 00	0 00 0 00
11 Dec 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01 2008/07-08 2002 BEO CUSIP 444903AB4	0 00	RECEIVED 57 000 00 PAR/SHARES IN EXCHANGE FOR 57,000 00 144A HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 12/11/01 PER ACCOUNT REQUEST	0 00	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01-2008/07-08 2002 BEO CUSIP 444903AB4 57,000 000	0 00 74 355 00	0 00 0 00
11 Dec 01	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01 2008/07-08 2002 BEO CUSIP 444903AB4	0 00	RECEIVED 35 000 00 PAR/SHARES IN EXCHANGE FOR 35,000 00 144A HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 12/11/01 PER ACCOUNT REQUEST	0 00	HUMAN GENOME SCIENCES INC SUB NT CONV 5 5 DUE 07-01-2008/07-08 2002 BEO CUSIP 444903AB4 35,000 000	0 00 45,762 50	0 00 0 00

# Portfolio Statement

1 JAN 01 31 DEC 01

Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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## Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<b>Equities</b>							
<b>United States</b>							
11 Dec 01	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01 2006/07-06 02 CUSIP 444903AA8	0 00	DELIVERED 35,000 00 PAR/SHARES IN EXCHANGE FOR 35 000 00 HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 12/11/01 PER ACCOUNT REQUEST	0 00	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01 2006/07-06 02 CUSIP 444903AA8 35 000 000	0 00 45,762 50	0 00 0 00
11 Dec 01	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01 2006/07-06 02 CUSIP 444903AA8	0 00	DELIVERED 57,000 00 PAR/SHARES IN EXCHANGE FOR 57 000 00 HUMAN GENOME AT A RATE OF 1 FOR 1 EFFECTIVE 12/11/01 PER ACCOUNT REQUEST	0 00	PVTPL HUMAN GENOME SCIENCES INC SUB NT CONV 144A 5 5 DUE 07-01-2006/07 06 02 CUSIP 444903AA8 57 000 000	0 00 - 74,355 00	0 00 0 00
11 Dec 01	SYSTEMSOFT CORP COM CUSIP 871926101	0 00	RECEIVED DISTRIBUTION FOR CLASS PERIOD 1/25/98 THRU 2/5/98 ON NET CLASS SETTLEMENT FUND	363 50		0 00 0 00	363 50 0 00
17 Dec 01	1ST MIDWEST BANCORP INC DEL COM CUSIP 320867104 3 000 000	0 00	RECEIVED 750 00 SHARES AS A STOCK SPLIT OF 1 ADDITIONAL SHARE(S) FOR EACH 4 SHARE(S) HELD PAYABLE TO HOLDERS OF RECORD 11 30-01 EX DATE 12 17-01	0 00	1ST MIDWEST BANCORP INC DEL COM CUSIP 320867104 3 750 000	0 00 0 00	0 00 0 00
18 Dec 01	#REORG RALSTON RALSTON PURINA GROUP CASHMERGER EFF 12/12/01 CUSIP 751277302	0 00	DELIVERED SHARES IN EXCHANGE FOR CASH AT A RATE OF \$33 50 PER SHARE PER A CASH MERGER EFFECTIVE 12 12 01	10,050 00	#REORG RALSTON RALSTON PURINA GROUP CASHMERGER EFF 12/12/01 CUSIP 751277302 300 000	0 00 - 9 666 00	384 00 0 00
19 Dec 01	#REORG HOMESTAKE MNG STK MERGER TO BARRICK GOLD CORP 2058278 12/14/01 CUSIP 437814100	0 00	DELIVERED 200 00 SHARES OF #REORG HOMESTAKE MNG STK MERGER TO IN EXCHANGE FOR 106 00 SHRS OF CUSIP NUMBER #08790110 RATE OF 0 5300000000 FOR 1 EFFECTIVE 12/14/01 STOCK	0 00	#REORG HOMESTAKE MNG STK MERGER TO BARRICK GOLD CORP 2058278 12/14/01 CUSIP 437814100 200 000	0 00 - 1 676 00	0 00 0 00



◆ Capital Change Detail

Ex date	Original security description/Asset ID Shares	Original cost	Change description	Payment amount	Resulting security description/Asset ID Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
24 Dec 01	#REORG SUIZA FOODS CORP N/C TO DEAN FOODS CO #2251894 12-24-01 CUSIP 865077101	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED TO DEAN FOODS CO NEW COM	0 00	#REORG SUIZA FOODS CORP N/C TO DEAN FOODS CO #2251894 12-24-01 CUSIP 865077101 2,800 000	0 00 - 128 836 83	0 00 0 00
24 Dec 01	DEAN FOODS CO NEW COM CUSIP 242370104	0 00	MEMORANDUM TO RECORD THAT THE SECURITY NAME HAS BEEN CHANGED FROM #REORG SUIZA FOODS CORP N/C TO DEAN FOODS CO #2251894 12-24-01	0 00	DEAN FOODS CO NEW COM CUSIP 242370104 2,800 000	0 00 128,836 83	0 00 0 00
27 Dec 01	APACHE CORP COM CUSIP 037411105 1,200 000	0 00	RECEIVED 120 00 SHARES AS A 10% STOCK DIVIDEND PAYABLE TO HOLDERS OF RECORD 12-31-01, EX DATE 12-27-01	0 00	APACHE CORP COM CUSIP 037411105 1,320 000	0 00 0 00	0 00 0 00
27 Dec 01	APACHE CORP COM CUSIP 037411105 200 000	0 00	RECEIVED 20 00 SHARES AS A 10% STOCK DIVIDEND PAYABLE TO HOLDERS OF RECORD 12-31-01, EX DATE 12 27-01	0 00	APACHE CORP COM CUSIP 037411105 220 000	0 00 0 00	0 00 0 00
28 Dec 01	CNB CAP TR I GTD TR PFD CONV SECS CUSIP 12813G207	0 00	SHS DELIVERED FOR CNB CONVERSION CUSIP #12813G207 EFF DATE 12/28/01 RECV AT A RATE OF 0 6401	0 00	CNB CAP TR I GTD TR PFD CONV SECS CUSIP 12813G207 3,520 000	0 00 - 131 930 58	0 00 0 00
28 Dec 01	5TH 3RD BANCORP COM CUSIP 316773100	0 00	SHS RECDV FROM CNB CONVERSION CUSIP #12813G207 EFF DATE 12/28/01 RECV AT A RATE OF 0 6401	0 00	5TH 3RD BANCORP COM CUSIP 316773100 2 253 150	0 00 131 930 58	0 00 0 00
<b>Total United States</b>		<b>151,098 12</b>		<b>104,480 85</b>		<b>- 228,238 34</b>	<b>87,848 42 0 00</b>

# Portfolio Statement

1 JAN 01 - 31 DEC 01

Account number FFCON  
Account Name FRIST INTEGRATED CONS.

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## ◆ Capital Change Detail

Ex date	<u>Original security description/Asset ID</u> Shares	Original cost	Change description	Payment amount	<u>Resulting security description/Asset ID</u> Shares	Resulting cost	Realized gain/loss Market Translation
<i>Equities</i>							
<b>United States</b>							
<hr/>							
<b>Total Equities</b>		<b>3,181,764 66</b>		<b>75,291 40</b>		<b>3,343,304 73</b>	<b>87,843 40 - 0 03</b>
<b>Total</b>		<b>3,181,764 66</b>		<b>75,291 40</b>		<b>3,343,304 73</b>	<b>87,843 40 - 0 03</b>

Foreign Exchange Gain/Loss Detail

*Settled*

Trade date	Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss		
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales	
22 Dec 00	FX DEAL TRANSACTED ON 22 DEC 2000 GBP / USD	GBP	0 6694300	17,939 86	26,798 71	26,613 78	184 93
02 Jan 01	EX RATE 0 6740816 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-26 613 78	-26,613 78	-26,613 78	0 00
26 Dec 00	FX DEAL TRANSACTED ON 26 DEC 2000 GBP / USD	GBP	0 6686300	10,546 91	15,773 91	15,635 79	138 12
03 Jan 01	EX RATE 0 6745363 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-15,635 79	-15,635 79	-15,635 79	0 00
03 Jan 01	FX DEAL TRANSACTED ON 03 JAN 2001 USD / GBP	USD	1 0000000	2,019 68	2,019 68	2 019 68	0 00
05 Jan 01	EX RATE 1 515 WITH NORTHERN TRUST CO LONDON	GBP	0 6600650	-1,333 12	-2,019 68	-2,019 68	0 00
03 Jan 01	FX DEAL TRANSACTED ON 03 JAN 2001 USD / EUR	USD	1 0000000	2 415 99	2,415 99	2,415 99	0 00
05 Jan 01	EX RATE 0 925 WITH NORTHERN TRUST CO LONDON	EUR	1 0810806	-2 611 88	-2,415 99	-2,415 99	0 00
03 Jan 01	FX DEAL TRANSACTED ON 03 JAN 2001 USD / EUR	USD	1 0000000	994 75	994 75	994 75	0 00
05 Jan 01	EX RATE 0 925 WITH NORTHERN TRUST CO LONDON	EUR	1 0810857	-1,075 41	994 75	-994 75	0 00
04 Jan 01	FX DEAL TRANSACTED ON 04 JAN 2001 USD / JPY	USD	1 0000000	3,130 95	3 130 95	3,130 95	0 00
10 Jan 01	EX RATE 0 0086356 WITH NORTHERN TRUST CHICAGO	JPY	116 4348016	-362,564 00	-3,113 88	-3 130 95	17 07
08 Jan 01	FX DEAL TRANSACTED ON 08 JAN 2001 USD / GBP	USD	1 0000000	2,003 89	2,003 89	2,003 89	0 00
10 Jan 01	EX RATE 1 51 WITH NORTHERN TRUST CO LONDON	GBP	0 6622519	-1,327 08	-2,003 89	-2,003 89	0 00
05 Jan 01	FX DEAL TRANSACTED ON 05 JAN 2001 USD / JPY	USD	1 0000000	6,024 44	6,024 44	6,024 44	0 00
11 Jan 01	EX RATE 0 0085616 WITH NORTHERN TRUST CHICAGO	JPY	116 2749002	-703,655 00	-6,051 65	-6 024 44	-27 21
10 Jan 01	FX DEAL TRANSACTED ON 10 JAN 2001 USD / AUD	USD	1 0000000	297 35	297 35	297 35	0 00
11 Jan 01	EX RATE 0 5559 WITH NORTHERN TRUST CHICAGO	AUD	1 7988902	-534 90	-297 35	-297 35	0 00
11 Jan 01	FX DEAL TRANSACTED ON 11 JAN 2001 EUR / USD	EUR	1 0487677	64,458 87	61 461 53	61,461 53	0 00
12 Jan 01	EX RATE 1 0487677 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-61,461 53	-61 461 53	-61,461 53	0 00
10 Jan 01	FX DEAL TRANSACTED ON 10 JAN 2001 USD / EUR	USD	1 0000000	63,392 50	63 392 50	63,392 50	0 00
15 Jan 01	EX RATE 0 938 WITH NORTHERN TRUST CHICAGO	EUR	1 0540199	-67 582 62	-64,118 92	-63,392 50	-726 42
11 Jan 01	FX DEAL TRANSACTED ON 11 JAN 2001 USD / JPY	USD	1 0000000	14 932 62	14,932 62	14 932 62	0 00
16 Jan 01	EX RATE 0 0085034 WITH NORTHERN TRUST CHICAGO	JPY	118 9349686	-1,756,076 00	-14,765 01	-14,932 62	167 61

” Foreign Exchange Gain/Loss Detail

*Settled*

Trade date Settle date	Transaction description	Currency		Exchange Rate		Local amount		Base market value		Realized translation gain/loss	
		Bought Sold	Sold	Bought Sold	Sold	Bought Sold	Sold	Cost	From purchases From sales		
11 Jan 01	FX DEAL TRANACTED ON 11 JAN 2001 USD / EUR	USD		1 0000000		32 909 94		32 909 94		32,909 94	0 00
16 Jan 01	EX.RATE 0 937 WITH NORTHERN TRUST CHICAGO	EUR		1 0616300		-35,122 67		-33 083 72		-32 909 94	-173 78
11 Jan 01	FX DEAL TRANACTED ON 11 JAN 2001 EUR / USD	EUR		1 0616299		21,446 24		20,201 24		20,483 30	-282 06
16 Jan 01	EX.RATE 1 0470108 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-20,483 30		-20,483 30		-20,483 30	0 00
11 Jan 01	FX DEAL TRANACTED ON 11 JAN 2001 EUR / USD	EUR		1 0616301		32,204 74		30,335 18		30,758 75	-423 57
16 Jan 01	EX RATE 1 0470108 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-30,758 75		-30,758 75		-30,758 75	0 00
11 Jan 01	FX DEAL TRANACTED ON 11 JAN 2001 USD / CHF	USD		1 0000000		58,616 97		58,616 97		58,616 97	0 00
16 Jan 01	EX RATE 0 6138735 WITH NORTHERN TRUST CHICAGO	CHF		1 6346999		-95,487 04		-58,412 58		-58 616 97	204 39
12 Jan 01	FX DEAL TRANACTED ON 12 JAN 2001 EUR / USD	EUR		1 0628100		63,002 56		59 279 23		60 356 45	-1 077 22
17 Jan 01	EX RATE 1 0438413 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-60 356 45		-60 356 45		60,356 45	0 00
15 Jan 01	FX DEAL TRANACTED ON 15 JAN 2001 USD / GBP	USD		1 0000000		2,291 42		2,291 42		2,291 42	0 00
17 Jan 01	EX.RATE 1 455 WITH NORTHERN TRUST CO LONDON	GBP		0 6872856		-1,574 86		-2,291 42		-2 291 42	0 00
15 Jan 01	FX DEAL TRANACTED ON 15 JAN 2001 USD / GBP	USD		1 0000000		2,194 00		2,194 00		2,194 00	0 00
17 Jan 01	EX.RATE 1 455 WITH NORTHERN TRUST CO LONDON	GBP		0 6872835		-1,507 90		-2,194 00		-2,194 00	0 00
16 Jan 01	FX DEAL TRANACTED ON 16 JAN 2001 USD / GBP	USD		1 0000000		61,715 43		61,715 43		61,715 43	0 00
19 Jan 01	EX.RATE 1 467 WITH NORTHERN TRUST CHICAGO	GBP		0 6776400		-42 069 14		-62,081 84		-61 715 43	-366 41
17 Jan 01	FX DEAL TRANACTED ON 17 JAN 2001 USD / GBP	USD		1 0000000		105,749 25		105,749 25		105,749 25	0 00
23 Jan 01	EX.RATE 1 4702 WITH NORTHERN TRUST CHICAGO	GBP		0 6846500		-71,928 48		-105,058 76		-105,749 25	690 49
22 Jan 01	FX DEAL TRANACTED ON 22 JAN 2001 USD / GBP	USD		1 0000000		703 47		703 47		703 47	0 00
24 Jan 01	EX RATE 1 45 WITH NORTHERN TRUST CO LONDON	GBP		0 6896527		-485 15		-703 47		-703 47	0 00
23 Jan 01	FX DEAL TRANACTED ON 23 JAN 2001 USD / HKD	USD		1 0000000		9 48		9 48		9 48	0 00
25 Jan 01	EX RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD		7 8059072		-74 00		-9 48		-9 48	0 00
23 Jan 01	FX DEAL TRANACTED ON 23 JAN 2001 USD / HKD	USD		1 0000000		26 50		26 50		26 50	0 00
25 Jan 01	EX RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD		7 8113208		-207 00		-26 50		-26 50	0 00
23 Jan 01	FX DEAL TRANACTED ON 23 JAN 2001 USD / HKD	USD		1 0000000		85 28		85 28		85 28	0 00

” Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>		<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
<u>Settle date</u>	<u>Transaction description</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Cost</u>	<u>From purchases From sales</u>
25 Jan 01	EX.RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8095685	-666 00	-85 28	-85 28	0 00
23 Jan 01	FX DEAL TRANSACTED ON 23 JAN 2001 USD / HKD	USD	1 0000000	2 95	2 95	2 95	0 00
25 Jan 01	EX.RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 7966102	-23 00	-2 95	-2 95	0 00
29 Jan 01	FX DEAL TRANSACTED ON 29 JAN 2001 USD / GBP	USD	1 0000000	46,584 83	46,584 83	46,584 83	0 00
30 Jan 01	EX.RATE 1 4565 WITH NORTHERN TRUST CHICAGO	GBP	0 6865774	-31,984 09	-46,584 83	-46,584 83	0 00
01 Feb 01	FX DEAL TRANSACTED ON 01 FEB 2001 USD / GBP	USD	1 0000000	2,180 26	2,180 26	2 180 26	0 00
05 Feb 01	EX.RATE 1 46 WITH NORTHERN TRUST CO LONDON	GBP	0 6849321	-1,493 33	-2,180 26	-2,180 26	0 00
05 Feb 01	FX DEAL TRANSACTED ON 05 FEB 2001 USD / GBP	USD	1 0000000	3,998 71	3 998 71	3,998 71	0 00
07 Feb 01	EX.RATE 1 46 WITH NORTHERN TRUST CO LONDON	GBP	0 6849309	-2 738 84	-3,998 71	-3,998 71	0 00
05 Feb 01	FX DEAL TRANSACTED ON 05 FEB 2001 GBP / USD	GBP	0 6918700	75,765 89	109 508 85	112 019 87	-2 511 02
09 Feb 01	EX.RATE 0 6763612 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-112 019 87	112 019 87	-112 019 87	0 00
12 Feb 01	FX DEAL TRANSACTED ON 12 FEB 2001 USD / GBP	USD	1 0000000	35,579 67	35,579 67	35,579 67	0 00
14 Feb 01	EX.RATE 1 445 WITH NORTHERN TRUST CHICAGO	GBP	0 6920416	-24,622 61	-35,579 67	-35 579 67	0 00
12 Feb 01	FX DEAL TRANSACTED ON 12 FEB 2001 USD / GBP	USD	1 0000000	7,088 19	7,088 19	7,088 19	0 00
15 Feb 01	EX.RATE 1 455 WITH NORTHERN TRUST CHICAGO	GBP	0 6847900	-4,871 61	-7,114 02	-7,088 19	-25 83
13 Feb 01	FX DEAL TRANSACTED ON 13 FEB 2001 USD / GBP	USD	1 0000000	1,884 45	1,884 45	1,884 45	0 00
15 Feb 01	EX.RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6993022	-1,317 80	-1,884 45	-1,884 45	0 00
22 Feb 01	FX DEAL TRANSACTED ON 22 FEB 2001 EUR / USD	EUR	1 0964920	6,631 54	6,047 96	6,047 96	0 00
26 Feb 01	EX.RATE 1 0964912 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6 047 96	-6 047 96	-6,047 96	0 00
27 Feb 01	FX DEAL TRANSACTED ON 27 FEB 2001 USD / GBP	USD	1 0000000	34 203 34	34,203 34	34,203 34	0 00
27 Feb 01	EX.RATE 1 44 WITH NORTHERN TRUST CHICAGO	GBP	0 6944445	-23,752 32	-34,203 34	-34 203 34	0 00
27 Feb 01	FX DEAL TRANSACTED ON 27 FEB 2001 USD / EUR	USD	1 0000000	35 83	35 83	35 83	0 00
28 Feb 01	EX.RATE 0 9105 WITH NORTHERN TRUST CHICAGO	EUR	1 0982417	-39 35	-35 83	-35 83	0 00
27 Feb 01	FX DEAL TRANSACTED ON 27 FEB 2001 USD / GBP	USD	1 0000000	32,923 70	32,923 70	32,923 70	0 00
28 Feb 01	EX.RATE 1 442 WITH NORTHERN TRUST CHICAGO	GBP	0 6934813	-22,831 97	-32,923 70	-32,923 70	0 00
02 Mar 01	FX DEAL TRANSACTED ON 02 MAR 2001 USD / GBP	USD	1 0000000	190 06	190 06	190 06	0 00

” Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>		<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
<u>Settle date</u>	<u>Transaction description</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Cost</u>	<u>From purchases From sales</u>
05 Mar 01	EX.RATE 1 462 WITH NORTHERN TRUST CHICAGO	GBP	0 6839945	-130 00	-190 06	-190 06	0 00
02 Mar 01	FX DEAL TRANACTED ON 02 MAR 2001 USD / SEK	USD	1 0000000	531 16	531 16	531 16	0 00
06 Mar 01	EX RATE 0 1020408 WITH NORTHERN TRUST CO LONDON	SEK	9 8000038	-5,205 37	-531 16	-531 16	0 00
07 Mar 01	FX DEAL TRANACTED ON 07 MAR 2001 USD / GBP	USD	1 0000000	725 17	725 17	725 17	0 00
09 Mar 01	EX RATE 1 45 WITH NORTHERN TRUST CO LONDON	GBP	0 6896590	-500 12	-725 17	-725 17	0 00
08 Mar 01	FX DEAL TRANACTED ON 08 MAR 2001 KRW / USD	KRW	1,270 1999987	159,480 380 00	125,555 33	125,555 33	0 00
09 Mar 01	EX.RATE 1270 2 WITH NORTHERN TRUST CO SINGAPORE	USD	1 0000000	-125,555 33	-125 555 33	-125,555 33	0 00
14 Mar 01	FX DEAL TRANACTED ON 14 MAR 2001 USD / KRW	USD	1 0000000	34,204 70	34,204 70	34,204 70	0 00
14 Mar 01	EX RATE 0 0007831 WITH NORTHERN TRUST CO SINGAPORE	KRW	1,276 9998860	-43 679 398 00	-34,204 70	-34 204 70	0 00
13 Mar 01	FX DEAL TRANACTED ON 13 MAR 2001 USD / EUR	USD	1 0000000	74 858 05	74,858 05	74,858 05	0 00
15 Mar 01	EX RATE 0 9133 WITH NORTHERN TRUST CHICAGO	EUR	1 0949305	-81,964 36	-74,858 05	-74,858 05	0 00
13 Mar 01	FX DEAL TRANACTED ON 13 MAR 2001 GBP / USD	GBP	0 6894649	48,233 85	69,958 38	69,958 38	0 00
15 Mar 01	EX.RATE 0 689465 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-69,958 38	-69,958 38	-69,958 38	0 00
13 Mar 01	FX DEAL TRANACTED ON 13 MAR 2001 USD / HKD	USD	1 0000000	14,429 76	14 429 76	14 429 76	0 00
15 Mar 01	EX RATE 0 1282051 WITH NORTHERN TRUST CHICAGO	HKD	7 8000022	-112,552 16	-14,429 76	-14 429 76	0 00
13 Mar 01	FX DEAL TRANACTED ON 13 MAR 2001 USD / EUR	USD	1 0000000	77,962 38	77,962 38	77,962 38	0 00
16 Mar 01	EX RATE 0 93 WITH NORTHERN TRUST CHICAGO	EUR	1 1030800	-83,830 52	-75,996 77	-77,962 38	1,965 61
13 Mar 01	FX DEAL TRANACTED ON 13 MAR 2001 GBP / USD	GBP	0 6925199	32 064 31	46,300 92	46,974 21	-673 29
16 Mar 01	EX RATE 0 6825939 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-46,974 21	-46,974 21	-46 974 21	0 00
15 Mar 01	FX DEAL TRANACTED ON 15 MAR 2001 JPY / USD	JPY	120 5500117	4,323,226 00	35 862 51	35 862 51	0 00
19 Mar 01	EX.RATE 120 55 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-35,862 51	-35 862 51	-35,862 51	0 00
15 Mar 01	FX DEAL TRANACTED ON 15 MAR 2001 GBP / USD	GBP	0 6890849	34,887 61	50,628 90	50 628 90	0 00
19 Mar 01	EX RATE 0 6890849 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-50 628 90	-50,628 90	-50 628 90	0 00
15 Mar 01	FX DEAL TRANACTED ON 15 MAR 2001 GBP / USD	GBP	0 6890850	25,487 20	36,987 02	36,987 02	0 00
19 Mar 01	EX RATE 0 6890849 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-36 987 02	-36,987 02	-36,987 02	0 00

” Foreign Exchange Gain/Loss Detail

*Settled*

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
15 Mar 01	FX DEAL TRANSACTED ON 15 MAR 2001 USD / GBP	USD	1 0000000	3,068 21	3,068 21	3 068 21	0 00
19 Mar 01	EX.RATE 1 44 WITH NORTHERN TRUST CO LONDON	GBP	0 6944440	-2,130 70	-3,068 21	-3 068 21	0 00
15 Mar 01	FX DEAL TRANSACTED ON 15 MAR 2001 EUR / USD	EUR	1 0958902	7,481 16	6,826 56	6 826 56	0 00
19 Mar 01	EX.RATE 1 0958904 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6,826 56	-6,826 56	-6 826 56	0 00
15 Mar 01	FX DEAL TRANSACTED ON 15 MAR 2001 EUR / USD	EUR	1 0958895	6,617 77	6,038 72	6,038 72	0 00
19 Mar 01	EX RATE 1 0958904 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6,038 72	-6,038 72	-6,038 72	0 00
16 Mar 01	FX DEAL TRANSACTED ON 16 MAR 2001 EUR / USD	EUR	1 1111113	6,590 19	5,931 17	5,931 17	0 00
19 Mar 01	EX RATE 1 1111111 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-5,931 17	-5,931 17	-5 931 17	0 00
15 Mar 01	FX DEAL TRANSACTED ON 15 MAR 2001 JPY / USD	JPY	122 1650039	4,337,510 00	35,505 34	35 981 00	-475 66
20 Mar 01	EX.RATE 120 55 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-35 981 00	-35,981 00	-35,981 00	0 00
19 Mar 01	FX DEAL TRANSACTED ON 19 MAR 2001 GBP / USD	GBP	0 7012623	12,813 85	18,272 55	18,272 55	0 00
20 Mar 01	EX.RATE 0 7012623 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-18 272 55	-18,272 55	-18 272 55	0 00
19 Mar 01	FX DEAL TRANSACTED ON 19 MAR 2001 USD / NZD	USD	1 0000000	162 35	162 35	162 35	0 00
21 Mar 01	EX.RATE 0 4 WITH NORTHERN TRUST CO LONDON	NZD	2 5000308	-405 88	-162 35	-162 35	0 00
19 Mar 01	FX DEAL TRANSACTED ON 19 MAR 2001 GBP / USD	GBP	0 7012621	9,510 44	13,561 89	13,561 89	0 00
21 Mar 01	EX.RATE 0 7012623 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-13,561 89	-13,561 89	-13,561 89	0 00
19 Mar 01	FX DEAL TRANSACTED ON 19 MAR 2001 EUR / USD	EUR	1 1088934	6,469 14	5,833 87	5,833 87	0 00
21 Mar 01	EX.RATE 1 1088933 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-5 833 87	-5,833 87	-5 833 87	0 00
19 Mar 01	FX DEAL TRANSACTED ON 19 MAR 2001 USD / NZD	USD	1 0000000	920 00	920 00	920 00	0 00
21 Mar 01	EX.RATE 0 4 WITH NORTHERN TRUST CO LONDON	NZD	2 5000000	-2,300 00	-920 00	-920 00	0 00
16 Mar 01	FX DEAL TRANSACTED ON 16 MAR 2001 JPY / USD	JPY	123 2349985	4 359,321 00	35 374 05	35 732 14	-358 09
22 Mar 01	EX.RATE 122 0 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-35,732 14	-35,732 14	-35 732 14	0 00
20 Mar 01	FX DEAL TRANSACTED ON 20 MAR 2001 GBP / USD	GBP	0 6985681	3,116 04	4 460 61	4,460 61	0 00
22 Mar 01	EX.RATE 0 6985679 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-4,460 61	-4,460 61	-4 460 61	0 00

” Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>		<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
<u>Settle date</u>	<u>Transaction description</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Cost</u>	<u>From purchases From sales</u>
19 Mar 01	FX DEAL TRANSACTED ON 19 MAR 2001 JPY / USD	JPY	124 2499927	4 238,043 00	34,109 00	34,695 40	-586 40
23 Mar 01	EX RATE 122 15 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-34 695 40	-34 695 40	-34 695 40	0 00
21 Mar 01	FX DEAL TRANSACTED ON 21 MAR 2001 GBP / USD	GBP	0 7012626	3 190 17	4 549 18	4 549 18	0 00
23 Mar 01	EX RATE 0 7012623 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-4,549 18	-4,549 18	-4,549 18	0 00
21 Mar 01	FX DEAL TRANSACTED ON 21 MAR 2001 GBP / USD	GBP	0 6995902	3,143 07	4,492 73	4,523 82	-31 09
26 Mar 01	EX RATE 0 6947822 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-4,523 82	-4,523 82	-4 523 82	0 00
23 Mar 01	FX DEAL TRANSACTED ON 23 MAR 2001 GBP / USD	GBP	0 7039786	252 32	358 42	358 42	0 00
27 Mar 01	EX RATE 0 7039775 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-358 42	-358 42	-358 42	0 00
23 Mar 01	FX DEAL TRANSACTED ON 23 MAR 2001 EUR / USD	EUR	1 1154486	6,445 91	5,778 76	5,778 76	0 00
27 Mar 01	EX RATE 1 115449 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-5 778 76	-5,778 76	-5,778 76	0 00
23 Mar 01	FX DEAL TRANSACTED ON 23 MAR 2001 GBP / USD	GBP	0 7039779	5 898 68	8 379 07	8 379 07	0 00
27 Mar 01	EX RATE 0 7039775 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-8 379 07	-8 379 07	-8 379 07	0 00
23 Mar 01	FX DEAL TRANSACTED ON 23 MAR 2001 EUR / USD	EUR	1 1154490	44,196 72	39,622 36	39,622 36	0 00
27 Mar 01	EX RATE 1 115449 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-39,622 36	-39,622 36	-39,622 36	0 00
23 Mar 01	FX DEAL TRANSACTED ON 23 MAR 2001 EUR / USD	EUR	1 1134002	13,059 65	11,729 52	11,707 98	21 54
28 Mar 01	EX RATE 1 115449 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-11,707 98	-11,707 98	-11,707 98	0 00
23 Mar 01	FX DEAL TRANSACTED ON 23 MAR 2001 EUR / USD	EUR	1 1134004	9,653 17	8,669 99	8 654 07	15 92
28 Mar 01	EX RATE 1 115449 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-8,654 07	-8,654 07	-8,654 07	0 00
27 Mar 01	FX DEAL TRANSACTED ON 27 MAR 2001 EUR / USD	EUR	1 1123476	6 322 45	5 683 88	5 683 88	0 00
29 Mar 01	EX RATE 1 1123471 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-5,683 88	-5,683 88	-5 683 88	0 00
30 Mar 01	FX DEAL TRANSACTED ON 30 MAR 2001 EUR / USD	EUR	1 1267606	12,932 26	11,477 38	11 477 38	0 00
03 Apr 01	EX RATE 1 1267606 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-11,477 38	-11 477 38	-11 477 38	0 00
30 Mar 01	FX DEAL TRANSACTED ON 30 MAR 2001 EUR / USD	EUR	1 1267606	59 877 40	53,141 19	53,141 19	0 00
03 Apr 01	EX RATE 1 1267606 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-53,141 19	-53,141 19	-53,141 19	0 00



Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>		<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
30 Mar 01	FX DEAL TRANSACTED ON 30 MAR 2001 EUR / USD	EUR	1 1277798	10,010 94	8,876 68	8 879 70	-3 02
04 Apr 01	EX.RATE 1 1273957 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-8,879 70	-8,879 70	-8 879 70	0 00
02 Apr 01	FX DEAL TRANSACTED ON 02 APR 2001 USD / GBP	USD	1 0000000	1,733 62	1 733 62	1,733 62	0 00
04 Apr 01	EX.RATE 1 4 WITH NORTHERN TRUST CO LONDON	GBP	0 7142857	-1,238 30	-1,733 62	-1,733 62	0 00
02 Apr 01	FX DEAL TRANSACTED ON 02 APR 2001 USD / AUD	USD	1 0000000	1,140 86	1,140 86	1,140 86	0 00
04 Apr 01	EX.RATE 0 47 WITH NORTHERN TRUST CO LONDON	AUD	2 1276581	-2,427 36	-1,140 86	-1,140 86	0 00
02 Apr 01	FX DEAL TRANSACTED ON 02 APR 2001 USD / GBP	USD	1 0000000	6,898 64	6,898 64	6,898 64	0 00
04 Apr 01	EX.RATE 1 4 WITH NORTHERN TRUST CO LONDON	GBP	0 7142857	-4,927 60	-6 898 64	-6,898 64	0 00
03 Apr 01	FX DEAL TRANSACTED ON 03 APR 2001 USD / EUR	USD	1 0000000	296 02	296 02	296 02	0 00
04 Apr 01	EX.RATE 0 88 WITH NORTHERN TRUST CHICAGO	EUR	1 1363759	-336 39	-296 02	-296 02	0 00
03 Apr 01	FX DEAL TRANSACTED ON 03 APR 2001 USD / GBP	USD	1 0000000	22,386 64	22 386 64	22 386 64	0 00
05 Apr 01	EX.RATE 1 419 WITH NORTHERN TRUST CHICAGO	GBP	0 7047217	-15,776 35	22,386 64	-22 386 64	0 00
03 Apr 01	FX DEAL TRANSACTED ON 03 APR 2001 USD / GBP	USD	1 0000000	7 428 52	7 428 52	7,428 52	0 00
05 Apr 01	EX RATE 1 419 WITH NORTHERN TRUST CHICAGO	GBP	0 7047218	-5,235 04	-7,428 52	-7,428 52	0 00
03 Apr 01	FX DEAL TRANSACTED ON 03 APR 2001 USD / GBP	USD	1 0000000	3,041 65	3,041 65	3,041 65	0 00
05 Apr 01	EX.RATE 1 41 WITH NORTHERN TRUST CO LONDON	GBP	0 7092203	-2,157 20	-3,041 65	-3,041 65	0 00
03 Apr 01	FX DEAL TRANSACTED ON 03 APR 2001 EUR / USD	EUR	1 1363641	10,011 97	8,810 53	8,810 53	0 00
05 Apr 01	EX.RATE 1 1363636 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-8,810 53	-8,810 53	-8 810 53	0 00
03 Apr 01	FX DEAL TRANSACTED ON 03 APR 2001 USD / GBP	USD	1 0000000	4,973 10	4,973 10	4,973 10	0 00
05 Apr 01	EX.RATE 1 41 WITH NORTHERN TRUST CO LONDON	GBP	0 7092196	-3 527 02	-4 973 10	-4,973 10	0 00
04 Apr 01	FX DEAL TRANSACTED ON 04 APR 2001 EUR / USD	EUR	1 1049729	9,873 64	8 935 64	8,935 64	0 00
06 Apr 01	EX.RATE 1 1049724 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-8,935 64	-8,935 64	-8 935 64	0 00
04 Apr 01	FX DEAL TRANSACTED ON 04 APR 2001 USD / GBP	USD	1 0000000	14,630 31	14,630 31	14,630 31	0 00
06 Apr 01	EX.RATE 1 4365 WITH NORTHERN TRUST CHICAGO	GBP	0 6961363	-10,184 69	-14,630 31	-14 630 31	0 00
04 Apr 01	FX DEAL TRANSACTED ON 04 APR 2001 USD / EUR	USD	1 0000000	6,595 19	6,595 19	6,595 19	0 00

Foreign Exchange Gain/Loss Detail

Settled

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
06 Apr 01	EX.RATE 0 865 WITH NORTHERN TRUST CO LONDON	EUR	1 1560698	-7,624 50	-6 595 19	-6 595 19	0 00
04 Apr 01	FX DEAL TRANSACTED ON 04 APR 2001 USD / GBP	USD	1 0000000	34,828 53	34,828 53	34 828 53	0 00
06 Apr 01	EX RATE 1 4365 WITH NORTHERN TRUST CHICAGO	GBP	0 6961365	-24,245 41	-34,828 53	-34 828 53	0 00
04 Apr 01	FX DEAL TRANSACTED ON 04 APR 2001 GBP / USD	GBP	0 6961364	81,348 50	116,857 12	116 857 12	0 00
06 Apr 01	EX.RATE 0 6961364 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-116,857 12	-116,857 12	-116 857 12	0 00
04 Apr 01	FX DEAL TRANSACTED ON 04 APR 2001 GBP / USD	GBP	0 6950000	32,641 34	46,965 96	46,889 28	76 68
09 Apr 01	EX RATE 0 6961364 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-46 889 28	-46 889 28	-46,889 28	0 00
04 Apr 01	FX DEAL TRANSACTED ON 04 APR 2001 USD / GBP	USD	1 0000000	14,063 62	14,063 62	14,063 62	0 00
09 Apr 01	EX.RATE 1 4365 WITH NORTHERN TRUST CHICAGO	GBP	0 6949999	-9,790 20	-14,086 62	-14 063 62	-23 00
04 Apr 01	FX DEAL TRANSACTED ON 04 APR 2001 GBP / USD	GBP	0 6949997	7,156 44	10,297 04	10 280 23	16 81
09 Apr 01	EX.RATE 0 6961364 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-10,280 23	-10,280 23	-10 280 23	0 00
04 Apr 01	FX DEAL TRANSACTED ON 04 APR 2001 USD / GBP	USD	1 0000000	7,602 03	7,602 03	7 602 03	0 00
09 Apr 01	EX.RATE 1 4365 WITH NORTHERN TRUST CHICAGO	GBP	0 6950000	-5,292 05	-7,614 46	-7 602 03	-12 43
05 Apr 01	FX DEAL TRANSACTED ON 05 APR 2001 EUR / USD	EUR	1 1001100	19,515 71	17 739 78	17,739 78	0 00
09 Apr 01	EX.RATE 1 10011 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-17,739 78	-17 739 78	-17,739 78	0 00
05 Apr 01	FX DEAL TRANSACTED ON 05 APR 2001 USD / SEK	USD	1 0000000	2,946 32	2,946 32	2,946 32	0 00
09 Apr 01	EX RATE 0 0961538 WITH NORTHERN TRUST CO LONDON	SEK	10 3999973	-30 641 72	-2,946 32	-2 946 32	0 00
05 Apr 01	FX DEAL TRANSACTED ON 05 APR 2001 USD / SEK	USD	1 0000000	339 35	339 35	339 35	0 00
09 Apr 01	EX.RATE 0 0961538 WITH NORTHERN TRUST CO LONDON	SEK	10 3999705	-3 529 23	-339 35	-339 35	0 00
06 Apr 01	FX DEAL TRANSACTED ON 06 APR 2001 EUR / USD	EUR	1 1055828	9 931 03	8 982 62	8 982 62	0 00
10 Apr 01	EX.RATE 1 1055832 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	8 982 62	-8,982 62	-8,982 62	0 00
09 Apr 01	FX DEAL TRANSACTED ON 09 APR 2001 GBP / USD	GBP	0 6944437	1,873 38	2 697 67	2,697 67	0 00
10 Apr 01	EX RATE 0 6944444 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-2 697 67	-2 697 67	-2 697 67	0 00
06 Apr 01	FX DEAL TRANSACTED ON 06 APR 2001 USD / GBP	USD	1 0000000	139 524 70	139 524 70	139 524 70	0 00
11 Apr 01	EX.RATE 1 426 WITH NORTHERN TRUST CHICAGO	GBP	0 6949500	-97 843 41	-140,792 01	-139 524 70	-1,267 31

Foreign Exchange Gain/Loss Detail

Settled

Trade date Settle date	Transaction description	Currency		Exchange Rate		Local amount		Base market value		Realized translation gain/loss	
		Bought Sold		Bought Sold		Bought Sold		Bought Sold		Cost	From purchases From sales
09 Apr 01	FX DEAL TRANSACTED ON 09 APR 2001 USD / EUR	USD		1 0000000		3,960 90		3 960 90		3,960 90	0 00
11 Apr 01	EX RATE 0 9 WITH NORTHERN TRUST CO LONDON	EUR		1 1111111		-4,401 00		-3 960 90		-3,960 90	0 00
10 Apr 01	FX DEAL TRANSACTED ON 10 APR 2001 EUR / USD	EUR		1 1123473		7 370 48		6,626 06		6,626 06	0 00
12 Apr 01	EX RATE 1 1123471 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-6,626 06		-6,626 06		-6 626 06	0 00
11 Apr 01	FX DEAL TRANSACTED ON 11 APR 2001 USD / KRW	USD		1 0000000		1,094 22		1,094 22		1,094 22	0 00
12 Apr 01	EX RATE 0 0007531 WITH NORTHERN TRUST CO SINGAPORE	KRW		1,327 7951417		-1,452,900 00		-1,094 22		-1 094 22	0 00
11 Apr 01	FX DEAL TRANSACTED ON 11 APR 2001 EUR / USD	EUR		1 1308397		7,500 43		6,632 62		6,686 63	-54 01
17 Apr 01	EX RATE 1 121705 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-6,686 63		-6,686 63		-6,686 63	0 00
11 Apr 01	FX DEAL TRANSACTED ON 11 APR 2001 USD / GBP	USD		1 0000000		6,818 36		6,818 36		6 818 36	0 00
17 Apr 01	EX RATE 1 4285 WITH NORTHERN TRUST CHICAGO	GBP		0 7000349		-4,773 09		-6 818 36		-6 818 36	0 00
12 Apr 01	FX DEAL TRANSACTED ON 12 APR 2001 EUR / USD	EUR		1 1336596		7 360 33		6,492 54		6 554 37	-61 83
18 Apr 01	EX RATE 1 1229646 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-6,554 37		-6 554 37		-6 554 37	0 00
17 Apr 01	FX DEAL TRANSACTED ON 17 APR 2001 USD / GBP	USD		1 0000000		6 984 19		6,984 19		6 984 19	0 00
18 Apr 01	EX RATE 1 4275 WITH NORTHERN TRUST CHICAGO	GBP		0 7005250		-4 892 60		-6,984 19		-6 984 19	0 00
17 Apr 01	FX DEAL TRANSACTED ON 17 APR 2001 EUR / USD	EUR		1 1223353		4,506 12		4,014 95		4 014 95	0 00
18 Apr 01	EX RATE 1 1223345 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-4,014 95		-4,014 95		-4,014 95	0 00
17 Apr 01	FX DEAL TRANSACTED ON 17 APR 2001 USD / SEK	USD		1 0000000		3 369 47		3,369 47		3,369 47	0 00
19 Apr 01	EX RATE 0 0970874 WITH NORTHERN TRUST CO LONDON	SEK		10 2999878		-34,705 50		-3,369 47		-3,369 47	0 00
17 Apr 01	FX DEAL TRANSACTED ON 17 APR 2001 USD / EUR	USD		1 0000000		1,551 71		1,551 71		1,551 71	0 00
19 Apr 01	EX RATE 0 865 WITH NORTHERN TRUST CO LONDON	EUR		1 1560665		-1 793 88		-1,551 71		-1 551 71	0 00
18 Apr 01	FX DEAL TRANSACTED ON 18 APR 2001 USD / GBP	USD		1 0000000		78,231 86		78,231 86		78,231 86	0 00
23 Apr 01	EX RATE 1 4335 WITH NORTHERN TRUST CHICAGO	GBP		0 6937500		-54,574 02		-78,665 25		78 231 86	-433 39
18 Apr 01	FX DEAL TRANSACTED ON 18 APR 2001 USD / GBP	USD		1 0000000		43,827 61		43,827 61		43,827 61	0 00
23 Apr 01	EX RATE 1 4205 WITH NORTHERN TRUST CHICAGO	GBP		0 6937500		-30,853 65		-44,473 73		-43,827 61	-646 12
20 Apr 01	FX DEAL TRANSACTED ON 20 APR 2001 EUR / USD	EUR		1 1055831		6,377 49		5,768 44		5,768 44	0 00

” Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>		<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
24 Apr 01	EX RATE 1 1055832 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-5,768 44	-5,768 44	-5,768 44	0 00
23 Apr 01	FX DEAL TRANSACTED ON 23 APR 2001 USD / EUR	USD	1 0000000	6 310 63	6 310 63	6 310 63	0 00
26 Apr 01	EX RATE 0 89 WITH NORTHERN TRUST CO LONDON	EUR	1 1235946	-7,090 59	-6 310 63	-6 310 63	0 00
25 Apr 01	FX DEAL TRANSACTED ON 25 APR 2001 USD / HKD	USD	1 0000000	3,766 20	3 766 20	3 766 20	0 00
27 Apr 01	EX RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8099942	-29,414 00	-3,766 20	-3,766 20	0 00
30 Apr 01	FX DEAL TRANSACTED ON 30 APR 2001 USD / EUR	USD	1 0000000	47,734 09	47,734 09	47 734 09	0 00
03 May 01	EX RATE 0 885 WITH NORTHERN TRUST CHICAGO	EUR	1 1299434	-53,936 82	-47,734 09	-47,734 09	0 00
30 Apr 01	FX DEAL TRANSACTED ON 30 APR 2001 EUR / USD	EUR	1 1299425	6,466 13	5,722 53	5,722 53	0 00
03 May 01	EX RATE 1 1299435 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-5,722 53	-5,722 53	-5 722 53	0 00
30 Apr 01	FX DEAL TRANSACTED ON 30 APR 2001 USD / EUR	USD	1 0000000	6 857 34	6 857 34	6 857 34	0 00
08 May 01	EX RATE 0 87 WITH NORTHERN TRUST CO LONDON	EUR	1 1494253	-7,882 00	-6 857 34	-6 857 34	0 00
30 Apr 01	FX DEAL TRANSACTED ON 30 APR 2001 USD / EUR	USD	1 0000000	4,891 80	4 891 80	4,891 80	0 00
08 May 01	EX RATE 0 87 WITH NORTHERN TRUST CO LONDON	EUR	1 1494256	-5 622 76	-4 891 80	-4 891 80	0 00
03 May 01	FX DEAL TRANSACTED ON 03 MAY 2001 USD / HKD	USD	1 0000000	3,301 17	3 301 17	3,301 17	0 00
08 May 01	EX RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8100098	-25,782 17	-3 301 17	-3 301 17	0 00
03 May 01	FX DEAL TRANSACTED ON 03 MAY 2001 USD / EUR	USD	1 0000000	3,493 02	3,493 02	3 493 02	0 00
08 May 01	EX RATE 0 875 WITH NORTHERN TRUST CO LONDON	EUR	1 1428563	-3,992 02	-3,493 02	-3,493 02	0 00
03 May 01	FX DEAL TRANSACTED ON 03 MAY 2001 USD / EUR	USD	1 0000000	1,074 37	1,074 37	1,074 37	0 00
08 May 01	EX RATE 0 875 WITH NORTHERN TRUST CO LONDON	EUR	1 1428558	-1,227 85	-1,074 37	-1,074 37	0 00
08 May 01	FX DEAL TRANSACTED ON 08 MAY 2001 USD / SEK	USD	1 0000000	5,946 26	5,946 26	5 946 26	0 00
10 May 01	EX RATE 0 0956938 WITH NORTHERN TRUST CO LONDON	SEK	10 4499971	-62 138 40	-5 946 26	-5 946 26	0 00
08 May 01	FX DEAL TRANSACTED ON 08 MAY 2001 USD / EUR	USD	1 0000000	125 21	125 21	125 21	0 00
10 May 01	EX RATE 0 87 WITH NORTHERN TRUST CO LONDON	EUR	1 1494290	-143 92	-125 21	-125 21	0 00
08 May 01	FX DEAL TRANSACTED ON 08 MAY 2001 USD / GBP	USD	1 0000000	1,813 57	1,813 57	1,813 57	0 00

Foreign Exchange Gain/Loss Detail

*Settled*

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
10 May 01	EX.RATE 1 42 WITH NORTHERN TRUST CO LONDON	GBP	0 7042243	-1 277 16	-1,813 57	-1 813 57	0 00
08 May 01	FX DEAL TRANSACTED ON 08 MAY 2001 USD / GBP	USD	1 0000000	3,213 03	3,213 03	3 213 03	0 00
10 May 01	EX.RATE 1 42 WITH NORTHERN TRUST CO LONDON	GBP	0 7042262	-2,262 70	-3,213 03	-3,213 03	0 00
09 May 01	FX DEAL TRANSACTED ON 09 MAY 2001 USD / GBP	USD	1 0000000	681 33	681 33	681 33	0 00
11 May 01	EX.RATE 1 418 WITH NORTHERN TRUST CHICAGO	GBP	0 7052236	-480 49	-681 33	-681 33	0 00
14 May 01	FX DEAL TRANSACTED ON 14 MAY 2001 USD / GBP	USD	1 0000000	9,523 62	9,523 62	9,523 62	0 00
15 May 01	EX.RATE 1 416 WITH NORTHERN TRUST CHICAGO	GBP	0 7062147	-6,725 72	-9,523 62	-9,523 62	0 00
11 May 01	FX DEAL TRANSACTED ON 11 MAY 2001 USD / GBP	USD	1 0000000	4,103 48	4,103 48	4 103 48	0 00
16 May 01	EX.RATE 1 414 WITH NORTHERN TRUST CHICAGO	GBP	0 7032793	-2,902 04	-4,126 44	-4,103 48	-22 96
14 May 01	FX DEAL TRANSACTED ON 14 MAY 2001 USD / HKD	USD	1 0000000	6,771 32	6,771 32	6,771 32	0 00
16 May 01	EX.RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8099986	-52,884 00	-6,771 32	-6 771 32	0 00
16 May 01	FX DEAL TRANSACTED ON 16 MAY 2001 USD / GBP	USD	1 0000000	6,181 03	6,181 03	6,181 03	0 00
17 May 01	EX RATE 1 4211 WITH NORTHERN TRUST CHICAGO	GBP	0 7036805	-4 349 47	-6 181 03	-6 181 03	0 00
15 May 01	FX DEAL TRANSACTED ON 15 MAY 2001 USD / EUR	USD	1 0000000	3 548 81	3,548 81	3,548 81	0 00
18 May 01	EX.RATE 0 855 WITH NORTHERN TRUST CO LONDON	EUR	1 1695892	-4,150 65	-3,548 81	-3 548 81	0 00
15 May 01	FX DEAL TRANSACTED ON 15 MAY 2001 USD / EUR	USD	1 0000000	4,596 22	4,596 22	4,596 22	0 00
18 May 01	EX RATE 0 855 WITH NORTHERN TRUST CO LONDON	EUR	1 1695915	-5,375 70	-4 596 22	-4,596 22	0 00
16 May 01	FX DEAL TRANSACTED ON 16 MAY 2001 USD / GBP	USD	1 0000000	7,651 83	7,651 83	7,651 83	0 00
18 May 01	EX.RATE 1 4211 WITH NORTHERN TRUST CHICAGO	GBP	0 7036800	-5,384 44	-7,651 83	-7,651 83	0 00
16 May 01	FX DEAL TRANSACTED ON 16 MAY 2001 USD / GBP	USD	1 0000000	15 075 10	15,075 10	15,075 10	0 00
21 May 01	EX RATE 1 4211 WITH NORTHERN TRUST CHICAGO	GBP	0 6995000	-10,608 05	-15,165 19	-15,075 10	-90 09
18 May 01	FX DEAL TRANSACTED ON 18 MAY 2001 USD / EUR	USD	1 0000000	4,727 85	4 727 85	4,727 85	0 00
22 May 01	EX.RATE 0 86 WITH NORTHERN TRUST CO LONDON	EUR	1 1627907	-5,497 50	-4,727 85	-4,727 85	0 00
18 May 01	FX DEAL TRANSACTED ON 18 MAY 2001 EUR / USD	EUR	1 1331446	13,082 63	11,545 42	11,545 42	0 00
22 May 01	EX.RATE 1 1331445 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-11 545 42	-11,545 42	-11,545 42	0 00
18 May 01	FX DEAL TRANSACTED ON 18 MAY 2001 USD / GBP	USD	1 0000000	25,871 77	25,871 77	25,871 77	0 00

Foreign Exchange Gain/Loss Detail

Settled

Trade date Settle date	Transaction description	Currency		Exchange Rate		Local amount		Base market value		Realized translation gain/loss	
		Bought Sold	Sold	Bought Sold	Sold	Bought Sold	Sold	Bought Sold	Sold	Cost	From purchases From sales
22 May 01	EX.RATE 1.4265 WITH NORTHERN TRUST CHICAGO	GBP		0.7010166		-18,136.54		-25,871.77		-25,871.77	0.00
21 May 01	FX DEAL TRANSACTED ON 21 MAY 2001 USD / GBP	USD		1.0000000		4,274.83		4,274.83		4,274.83	0.00
23 May 01	EX.RATE 1.4415 WITH NORTHERN TRUST CHICAGO	GBP		0.6937212		-2,965.54		-4,274.83		-4,274.83	0.00
22 May 01	FX DEAL TRANSACTED ON 22 MAY 2001 USD / EUR	USD		1.0000000		1,474.04		1,474.04		1,474.04	0.00
23 May 01	EX.RATE 0.86 WITH NORTHERN TRUST CO LONDON	EUR		1.1627907		-1,714.00		-1,474.04		-1,474.04	0.00
22 May 01	FX DEAL TRANSACTED ON 22 MAY 2001 USD / HKD	USD		1.0000000		1,347.76		1,347.76		1,347.76	0.00
25 May 01	EX.RATE 0.128041 WITH NORTHERN TRUST CO LONDON	HKD		7.8099958		-10,526.00		-1,347.76		-1,347.76	0.00
22 May 01	FX DEAL TRANSACTED ON 22 MAY 2001 USD / CHF	USD		1.0000000		2,071.88		2,071.88		2,071.88	0.00
25 May 01	EX.RATE 0.5681818 WITH NORTHERN TRUST CO LONDON	CHF		1.7599958		-3,646.50		-2,071.88		-2,071.88	0.00
22 May 01	FX DEAL TRANSACTED ON 22 MAY 2001 USD / GBP	USD		1.0000000		4,505.97		4,505.97		4,505.97	0.00
25 May 01	EX.RATE 1.42 WITH NORTHERN TRUST CO LONDON	GBP		0.7042257		-3,173.22		-4,505.97		-4,505.97	0.00
22 May 01	FX DEAL TRANSACTED ON 22 MAY 2001 USD / EUR	USD		1.0000000		5,865.37		5,865.37		5,865.37	0.00
25 May 01	EX.RATE 0.86 WITH NORTHERN TRUST CO LONDON	EUR		1.1627911		-6,820.20		-5,865.37		-5,865.37	0.00
23 May 01	FX DEAL TRANSACTED ON 23 MAY 2001 USD / GBP	USD		1.0000000		11,550.58		11,550.58		11,550.58	0.00
25 May 01	EX.RATE 1.4175 WITH NORTHERN TRUST CHICAGO	GBP		0.7054676		-8,148.56		-11,550.58		-11,550.58	0.00
23 May 01	FX DEAL TRANSACTED ON 23 MAY 2001 USD / EUR	USD		1.0000000		2,690.01		2,690.01		2,690.01	0.00
25 May 01	EX.RATE 0.85 WITH NORTHERN TRUST CO LONDON	EUR		1.1764715		-3,164.72		-2,690.01		-2,690.01	0.00
24 May 01	FX DEAL TRANSACTED ON 24 MAY 2001 USD / GBP	USD		1.0000000		3,150.27		3,150.27		3,150.27	0.00
29 May 01	EX.RATE 1.4 WITH NORTHERN TRUST CO LONDON	GBP		0.7142848		-2,250.19		-3,150.27		-3,150.27	0.00
24 May 01	FX DEAL TRANSACTED ON 24 MAY 2001 USD / CHF	USD		1.0000000		3,368.88		3,368.88		3,368.88	0.00
29 May 01	EX.RATE 0.5524862 WITH NORTHERN TRUST CO LONDON	CHF		1.8100021		-6,097.68		-3,368.88		-3,368.88	0.00
24 May 01	FX DEAL TRANSACTED ON 24 MAY 2001 USD / EUR	USD		1.0000000		1,570.21		1,570.21		1,570.21	0.00
29 May 01	EX.RATE 0.84 WITH NORTHERN TRUST CO LONDON	EUR		1.1904777		-1,869.30		-1,570.21		-1,570.21	0.00
25 May 01	FX DEAL TRANSACTED ON 25 MAY 2001 USD / EUR	USD		1.0000000		2,874.97		2,874.97		2,874.97	0.00

” Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>		<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
<u>Settle date</u>	<u>Transaction description</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Cost</u>	<u>From purchases From sales</u>
30 May 01	EX RATE 0 84 WITH NORTHERN TRUST CO LONDON	EUR	1 1904750	-3,422 58	-2,874 97	-2,874 97	0 00
25 May 01	FX DEAL TRANACTED ON 25 MAY 2001 USD / GBP	USD	1 0000000	4,436 22	4,436 22	4 436 22	0 00
30 May 01	EX.RATE 1 424 WITH NORTHERN TRUST CHICAGO	GBP	0 7022465	-3,115 32	-4 436 22	-4,436 22	0 00
29 May 01	FX DEAL TRANACTED ON 29 MAY 2001 USD / GBP	USD	1 0000000	904 73	904 73	904 73	0 00
31 May 01	EX RATE 1 42 WITH NORTHERN TRUST CO LONDON	GBP	0 7042211	-637 13	-904 73	-904 73	0 00
29 May 01	FX DEAL TRANACTED ON 29 MAY 2001 USD / GBP	USD	1 0000000	844 40	844 40	844 40	0 00
31 May 01	EX.RATE 1 42 WITH NORTHERN TRUST CO LONDON	GBP	0 7042279	-594 65	-844 40	-844 40	0 00
30 May 01	FX DEAL TRANACTED ON 30 MAY 2001 USD / HKD	USD	1 0000000	3,811 52	3,811 52	3,811 52	0 00
01 Jun 01	EX.RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8100076	-29,768 00	-3,811 52	-3,811 52	0 00
30 May 01	FX DEAL TRANACTED ON 30 MAY 2001 USD / EUR	USD	1 0000000	3,475 79	3,475 79	3,475 79	0 00
01 Jun 01	EX RATE 0 84 WITH NORTHERN TRUST CO LONDON	EUR	1 1904776	-4,137 85	-3,475 79	-3,475 79	0 00
04 Jun 01	FX DEAL TRANACTED ON 04 JUN 2001 USD / GBP	USD	1 0000000	4,072 40	4 072 40	4 072 40	0 00
06 Jun 01	EX.RATE 1 41 WITH NORTHERN TRUST CO LONDON	GBP	0 7092206	-2 888 23	-4 072 40	-4,072 40	0 00
04 Jun 01	FX DEAL TRANACTED ON 04 JUN 2001 USD / GBP	USD	1 0000000	3 570 68	3 570 68	3 570 68	0 00
06 Jun 01	EX.RATE 1 41 WITH NORTHERN TRUST CO LONDON	GBP	0 7092207	-2,532 40	-3,570 68	-3,570 68	0 00
04 Jun 01	FX DEAL TRANACTED ON 04 JUN 2001 USD / EUR	USD	1 0000000	1,253 56	1,253 56	1,253 56	0 00
06 Jun 01	EX.RATE 0 83 WITH NORTHERN TRUST CO LONDON	EUR	1 2048167	-1,510 31	-1,253 56	-1,253 56	0 00
04 Jun 01	FX DEAL TRANACTED ON 04 JUN 2001 USD / EUR	USD	1 0000000	1,303 71	1,303 71	1,303 71	0 00
06 Jun 01	EX.RATE 0 83 WITH NORTHERN TRUST CO LONDON	EUR	1 2048155	-1 570 73	-1,303 71	-1,303 71	0 00
04 Jun 01	FX DEAL TRANACTED ON 04 JUN 2001 USD / EUR	USD	1 0000000	150 43	150 43	150 43	0 00
06 Jun 01	EX RATE 0 83 WITH NORTHERN TRUST CO LONDON	EUR	1 2048129	-181 24	-150 43	-150 43	0 00
04 Jun 01	FX DEAL TRANACTED ON 04 JUN 2001 USD / EUR	USD	1 0000000	1 403 99	1,403 99	1,403 99	0 00
06 Jun 01	EX.RATE 0 83 WITH NORTHERN TRUST CO LONDON	EUR	1 2048163	-1,691 55	-1,403 99	-1,403 99	0 00
06 Jun 01	FX DEAL TRANACTED ON 06 JUN 2001 USD / GBP	USD	1 0000000	1,898 52	1,898 52	1,898 52	0 00

” Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>		<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
08 Jun 01	EX RATE 1 39 WITH NORTHERN TRUST CO LONDON	GBP	0 7194236	-1 365 84	-1,898 52	-1 898 52	0 00
07 Jun 01	FX DEAL TRANACTED ON 07 JUN 2001 USD / GBP	USD	1 0000000	80 623 77	80 623 77	80 623 77	0 00
08 Jun 01	EX.RATE 1 38 WITH NORTHERN TRUST CHICAGO	GBP	0 7246377	-58,423 02	-80 623 77	-80 623 77	0 00
07 Jun 01	FX DEAL TRANACTED ON 07 JUN 2001 USD / CHF	USD	1 0000000	1 745 21	1,745 21	1 745 21	0 00
12 Jun 01	EX RATE 0 5479452 WITH NORTHERN TRUST CO LONDON	CHF	1 8249953	-3,185 00	-1,745 21	-1 745 21	0 00
08 Jun 01	FX DEAL TRANACTED ON 08 JUN 2001 USD / SEK	USD	1 0000000	496 47	496 47	496 47	0 00
12 Jun 01	EX.RATE 0 0892857 WITH NORTHERN TRUST CO LONDON	SEK	11 2000927	-5,560 51	-496 47	-496 47	0 00
11 Jun 01	FX DEAL TRANACTED ON 11 JUN 2001 USD / GBP	USD	1 0000000	3,469 96	3,469 96	3 469 96	0 00
13 Jun 01	EX.RATE 1 38 WITH NORTHERN TRUST CO LONDON	GBP	0 7246366	-2,514 46	-3,469 96	-3,469 96	0 00
11 Jun 01	FX DEAL TRANACTED ON 11 JUN 2001 USD / GBP	USD	1 0000000	5,096 06	5,096 06	5,096 06	0 00
13 Jun 01	EX RATE 1 38 WITH NORTHERN TRUST CO LONDON	GBP	0 7246382	-3 692 80	-5,096 06	-5 096 06	0 00
11 Jun 01	FX DEAL TRANACTED ON 11 JUN 2001 USD / EUR	USD	1 0000000	5 165 26	5 165 26	5,165 26	0 00
13 Jun 01	EX RATE 0 83 WITH NORTHERN TRUST CO LONDON	EUR	1 2048183	-6 223 20	-5,165 26	-5,165 26	0 00
14 Jun 01	FX DEAL TRANACTED ON 14 JUN 2001 USD / GBP	USD	1 0000000	7,504 58	7,504 58	7,504 58	0 00
15 Jun 01	EX RATE 1 4025 WITH NORTHERN TRUST CHICAGO	GBP	0 7130126	-5,350 86	-7,504 58	-7,504 58	0 00
14 Jun 01	FX DEAL TRANACTED ON 14 JUN 2001 USD / GBP	USD	1 0000000	7,618 16	7,618 16	7,618 16	0 00
18 Jun 01	EX.RATE 1 4025 WITH NORTHERN TRUST CHICAGO	GBP	0 7130121	-5,431 84	-7,618 16	-7,618 16	0 00
14 Jun 01	FX DEAL TRANACTED ON 14 JUN 2001 USD / HKD	USD	1 0000000	20,695 05	20,695 05	20,695 05	0 00
18 Jun 01	EX.RATE 0 1282249 WITH NORTHERN TRUST CHICAGO	HKD	7 7987983	-161,396 52	-20,695 05	-20,695 05	0 00
14 Jun 01	FX DEAL TRANACTED ON 14 JUN 2001 EUR / USD	EUR	1 1587486	55,759 05	48,120 06	48,120 06	0 00
18 Jun 01	EX RATE 1 1587486 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-48,120 06	-48,120 06	-48,120 06	0 00
14 Jun 01	FX DEAL TRANACTED ON 14 JUN 2001 JPY / USD	JPY	123 0049923	8 766,091 00	71 266 14	72 327 48	-1 061 34
19 Jun 01	EX RATE 121 2 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-72 327 48	-72,327 48	-72 327 48	0 00
15 Jun 01	FX DEAL TRANACTED ON 15 JUN 2001 USD / GBP	USD	1 0000000	7,653 46	7,653 46	7 653 46	0 00
19 Jun 01	EX RATE 1 409 WITH NORTHERN TRUST CHICAGO	GBP	0 7097234	-5,431 84	-7,653 46	-7 653 46	0 00



Foreign Exchange Gain/Loss Detail

Settled

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
18 Jun 01	FX DEAL TRANSACTED ON 18 JUN 2001 USD / NZD	USD	1 0000000	162 35	162 35	162 35	0 00
20 Jun 01	EX.RATE 0 4 WITH NORTHERN TRUST CO LONDON	NZD	2 5000308	-405 88	-162 35	-162 35	0 00
18 Jun 01	FX DEAL TRANSACTED ON 18 JUN 2001 USD / GBP	USD	1 0000000	1,745 65	1 745 65	1,745 65	0 00
20 Jun 01	EX RATE 1 385 WITH NORTHERN TRUST CO LONDON	GBP	0 7220233	-1 260 40	-1 745 65	-1 745 65	0 00
18 Jun 01	FX DEAL TRANSACTED ON 18 JUN 2001 USD / HKD	USD	1 0000000	2,054 29	2,054 29	2 054 29	0 00
20 Jun 01	EX.RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8099976	-16,044 00	-2,054 29	-2,054 29	0 00
18 Jun 01	FX DEAL TRANSACTED ON 18 JUN 2001 USD / GBP	USD	1 0000000	444 41	444 41	444 41	0 00
20 Jun 01	EX RATE 1 385 WITH NORTHERN TRUST CO LONDON	GBP	0 7220135	-320 87	-444 41	-444 41	0 00
18 Jun 01	FX DEAL TRANSACTED ON 18 JUN 2001 USD / EUR	USD	1 0000000	348 84	348 84	348 84	0 00
20 Jun 01	EX.RATE 0 84 WITH NORTHERN TRUST CO LONDON	EUR	1 1904598	-415 28	-348 84	-348 84	0 00
18 Jun 01	FX DEAL TRANSACTED ON 18 JUN 2001 USD / EUR	USD	1 0000000	130 81	130 81	130 81	0 00
20 Jun 01	EX RATE 0 84 WITH NORTHERN TRUST CO LONDON	EUR	1 1905053	-155 73	-130 81	-130 81	0 00
18 Jun 01	FX DEAL TRANSACTED ON 18 JUN 2001 USD / NZD	USD	1 0000000	920 00	920 00	920 00	0 00
20 Jun 01	EX RATE 0 4 WITH NORTHERN TRUST CO LONDON	NZD	2 5000000	-2 300 00	-920 00	-920 00	0 00
22 Jun 01	FX DEAL TRANSACTED ON 22 JUN 2001 USD / EUR	USD	1 0000000	5,128 48	5,128 48	5,128 48	0 00
26 Jun 01	EX.RATE 0 83 WITH NORTHERN TRUST CO LONDON	EUR	1 2048190	-6,178 89	-5,128 48	-5,128 48	0 00
25 Jun 01	FX DEAL TRANSACTED ON 25 JUN 2001 USD / JPY	USD	1 0000000	259 72	259 72	259 72	0 00
27 Jun 01	EX.RATE 0 0079365 WITH NORTHERN TRUST CO LONDON	JPY	126 0010781	-32,725 00	-259 72	-259 72	0 00
25 Jun 01	FX DEAL TRANSACTED ON 25 JUN 2001 USD / JPY	USD	1 0000000	156 85	156 85	156 85	0 00
27 Jun 01	EX.RATE 0 0079365 WITH NORTHERN TRUST CO LONDON	JPY	125 9993624	-19,763 00	-156 85	-156 85	0 00
25 Jun 01	FX DEAL TRANSACTED ON 25 JUN 2001 USD / HKD	USD	1 0000000	3,448 69	3,448 69	3 448 69	0 00
27 Jun 01	EX RATE 0 1282068 WITH NORTHERN TRUST CHICAGO	HKD	7 7998950	-26,899 42	-3 448 69	-3,448 69	0 00
26 Jun 01	FX DEAL TRANSACTED ON 26 JUN 2001 USD / EUR	USD	1 0000000	1,407 75	1,407 75	1,407 75	0 00
28 Jun 01	EX.RATE 0 84 WITH NORTHERN TRUST CO LONDON	EUR	1 1904742	-1 675 89	-1 407 75	-1 407 75	0 00

Foreign Exchange Gain/Loss Detail

Settled

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
27 Jun 01	FX DEAL TRANSACTED ON 27 JUN 2001 USD / HKD	USD	1 0000000	2,069 14	2,069 14	2 069 14	0 00
28 Jun 01	EX RATE 0 1282035 WITH NORTHERN TRUST CHICAGO	HKD	7 8001102	-16,139 52	-2 069 14	-2 069 14	0 00
28 Jun 01	FX DEAL TRANSACTED ON 28 JUN 2001 USD / KRW	USD	1 0000000	22,922 96	22 922 96	22 922 96	0 00
28 Jun 01	EX.RATE 0 000768 WITH NORTHERN TRUST CO SINGAPORE	KRW	1,301 9998290	-29,845,690 00	-22 922 96	-22 922 96	0 00
28 Jun 01	FX DEAL TRANSACTED ON 28 JUN 2001 USD / HKD	USD	1 0000000	5,568 30	5,568 30	5 568 30	0 00
29 Jun 01	EX RATE 0 1282051 WITH NORTHERN TRUST CHICAGO	HKD	7 7999946	-43,432 71	-5 568 30	-5 568 30	0 00
28 Jun 01	FX DEAL TRANSACTED ON 28 JUN 2001 USD / JPY	USD	1 0000000	335 97	335 97	335 97	0 00
02 Jul 01	EX.RATE 0 0079051 WITH NORTHERN TRUST CO LONDON	JPY	126 4993898	-42,500 00	-335 97	-335 97	0 00
29 Jun 01	FX DEAL TRANSACTED ON 29 JUN 2001 USD / GBP	USD	1 0000000	300 52	300 52	300 52	0 00
02 Jul 01	EX RATE 1 416 WITH NORTHERN TRUST CHICAGO	GBP	0 7062092	-212 23	-300 52	-300 52	0 00
29 Jun 01	FX DEAL TRANSACTED ON 29 JUN 2001 USD / HKD	USD	1 0000000	9,880 57	9 880 57	9 880 57	0 00
03 Jul 01	EX.RATE 0 1282051 WITH NORTHERN TRUST CHICAGO	HKD	7 7999984	-77 068 43	-9 880 57	-9 880 57	0 00
29 Jun 01	FX DEAL TRANSACTED ON 29 JUN 2001 USD / JPY	USD	1 0000000	503 95	503 95	503 95	0 00
03 Jul 01	EX RATE 0 0079051 WITH NORTHERN TRUST CO LONDON	JPY	126 5006449	63 750 00	-503 95	-503 95	0 00
29 Jun 01	FX DEAL TRANSACTED ON 29 JUN 2001 USD / JPY	USD	1 0000000	702 17	702 17	702 17	0 00
03 Jul 01	EX.RATE 0 0079051 WITH NORTHERN TRUST CO LONDON	JPY	126 5007050	-88,825 00	-702 17	-702 17	0 00
29 Jun 01	FX DEAL TRANSACTED ON 29 JUN 2001 USD / GBP	USD	1 0000000	1,542 46	1,542 46	1,542 46	0 00
03 Jul 01	EX.RATE 1 415 WITH NORTHERN TRUST CO LONDON	GBP	0 7067152	-1,090 08	-1,542 46	-1,542 46	0 00
02 Jul 01	FX DEAL TRANSACTED ON 02 JUL 2001 USD / JPY	USD	1 0000000	1,355 74	1,355 74	1,355 74	0 00
05 Jul 01	EX RATE 0 007874 WITH NORTHERN TRUST CO LONDON	JPY	127 0000148	-172,179 00	-1,355 74	-1,355 74	0 00
02 Jul 01	FX DEAL TRANSACTED ON 02 JUL 2001 USD / JPY	USD	1 0000000	451 77	451 77	451 77	0 00
05 Jul 01	EX RATE 0 007874 WITH NORTHERN TRUST CO LONDON	JPY	127 0004648	-57 375 00	-451 77	-451 77	0 00
02 Jul 01	FX DEAL TRANSACTED ON 02 JUL 2001 USD / JPY	USD	1 0000000	910 24	910 24	910 24	0 00
05 Jul 01	EX.RATE 0 007874 WITH NORTHERN TRUST CO LONDON	JPY	126 9994727	-115,600 00	-910 24	-910 24	0 00

Foreign Exchange Gain/Loss Detail

Settled

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
02 Jul 01	FX DEAL TRANSACTED ON 02 JUL 2001 USD / JPY	USD	1 0000000	2,282 28	2,282 28	2 282 28	0 00
05 Jul 01	EX.RATE 0 007874 WITH NORTHERN TRUST CO LONDON	JPY	127 0001928	-289,850 00	-2,282 28	-2 282 28	0 00
02 Jul 01	FX DEAL TRANSACTED ON 02 JUL 2001 USD / JPY	USD	1 0000000	856 69	856 69	856 69	0 00
05 Jul 01	EX RATE 0 007874 WITH NORTHERN TRUST CO LONDON	JPY	127 0004319	-108,800 00	-856 69	-856 69	0 00
03 Jul 01	FX DEAL TRANSACTED ON 03 JUL 2001 USD / AUD	USD	1 0000000	1,854 32	1,854 32	1,854 32	0 00
05 Jul 01	EX RATE 0 5 WITH NORTHERN TRUST CO LONDON	AUD	2 0000000	-3,708 64	-1,854 32	-1 854 32	0 00
03 Jul 01	FX DEAL TRANSACTED ON 03 JUL 2001 USD / AUD	USD	1 0000000	5,066 16	5,066 16	5,066 16	0 00
05 Jul 01	EX.RATE 0 5 WITH NORTHERN TRUST CO LONDON	AUD	2 0000000	-10,132 32	-5,066 16	-5,066 16	0 00
03 Jul 01	FX DEAL TRANSACTED ON 03 JUL 2001 USD / EUR	USD	1 0000000	2 955 72	2,955 72	2,955 72	0 00
05 Jul 01	EX.RATE 0 825 WITH NORTHERN TRUST CO LONDON	EUR	1 2121209	-3,582 69	-2,955 72	-2,955 72	0 00
05 Jul 01	FX DEAL TRANSACTED ON 05 JUL 2001 USD / GBP	USD	1 0000000	3,770 83	3,770 83	3 770 83	0 00
10 Jul 01	EX.RATE 1 3987 WITH NORTHERN TRUST CHICAGO	GBP	0 7094493	-2,695 95	-3,800 06	-3 770 83	-29 23
09 Jul 01	FX DEAL TRANSACTED ON 09 JUL 2001 USD / GBP	USD	1 0000000	7,659 29	7,659 29	7 659 29	0 00
11 Jul 01	EX.RATE 1 4055 WITH NORTHERN TRUST CHICAGO	GBP	0 7114902	-5 449 51	-7,659 29	-7 659 29	0 00
11 Jul 01	FX DEAL TRANSACTED ON 11 JUL 2001 USD / GBP	USD	1 0000000	6 372 48	6,372 48	6,372 48	0 00
13 Jul 01	EX.RATE 1 4105 WITH NORTHERN TRUST CHICAGO	GBP	0 7089689	-4,517 89	-6 372 48	-6,372 48	0 00
11 Jul 01	FX DEAL TRANSACTED ON 11 JUL 2001 USD / GBP	USD	1 0000000	7,452 63	7,452 63	7,452 63	0 00
13 Jul 01	EX.RATE 1 4105 WITH NORTHERN TRUST CHICAGO	GBP	0 7089685	-5,283 68	-7,452 63	-7,452 63	0 00
12 Jul 01	FX DEAL TRANSACTED ON 12 JUL 2001 USD / GBP	USD	1 0000000	44,791 77	44,791 77	44,791 77	0 00
16 Jul 01	EX RATE 1 404 WITH NORTHERN TRUST CHICAGO	GBP	0 7122507	-31,902 97	-44,791 77	-44,791 77	0 00
13 Jul 01	FX DEAL TRANSACTED ON 13 JUL 2001 USD / GBP	USD	1 0000000	11,011 78	11,011 78	11,011 78	0 00
17 Jul 01	EX.RATE 1 398 WITH NORTHERN TRUST CHICAGO	GBP	0 7153076	-7,876 81	-11,011 78	-11 011 78	0 00
18 Jul 01	FX DEAL TRANSACTED ON 18 JUL 2001 USD / HKD	USD	1 0000000	1,369 24	1,369 24	1 369 24	0 00
19 Jul 01	EX RATE 0 1282084 WITH NORTHERN TRUST CHICAGO	HKD	7 7998013	-10 679 80	-1,369 24	-1 369 24	0 00
18 Jul 01	FX DEAL TRANSACTED ON 18 JUL 2001 USD / HKD	USD	1 0000000	4,906 83	4,906 83	4,906 83	0 00
20 Jul 01	EX.RATE 0 1282068 WITH NORTHERN TRUST CHICAGO	HKD	7 7999054	-38,272 81	-4,906 83	-4 906 83	0 00

Foreign Exchange Gain/Loss Detail

Settled

Trade date	Settle date	Transaction description	Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss
			Bought	Bought	Bought	Sold	From purchases
			Sold	Sold	Sold	Sold	Cost
23 Jul 01	23 Jul 01	FX DEAL TRANSACTED ON 23 JUL 2001 USD / GBP	USD	1 0000000	3 158 25	3,158 25	0 00
		EX RATE 1 4 WITH NORTHERN TRUST CO	GBP	0 7142848	-2 255 89	-3 158 25	0 00
		LONDON					
30 Jul 01	01 Aug 01	FX DEAL TRANSACTED ON 30 JUL 2001 USD / GBP	USD	1 0000000	6,144 68	6,144 68	0 00
		EX RATE 1 41 WITH NORTHERN TRUST CO	GBP	0 7092200	-4 357 93	-6 144 68	0 00
		LONDON					
31 Jul 01	02 Aug 01	FX DEAL TRANSACTED ON 31 JUL 2001 USD / EUR	USD	1 0000000	3 581 42	3,581 42	0 00
		EX RATE 0 86 WITH NORTHERN TRUST CO	EUR	1 1627902	-4,164 44	-3,581 42	0 00
		LONDON					
01 Aug 01	01 Aug 01	FX DEAL TRANSACTED ON 01 AUG 2001 USD / GBP	USD	1 0000000	5,284 64	5,284 64	0 00
		EX RATE 1 41 WITH NORTHERN TRUST CO	GBP	0 7092195	-3,747 97	-5,284 64	0 00
		LONDON					
01 Aug 01	03 Aug 01	FX DEAL TRANSACTED ON 01 AUG 2001 GBP / USD	GBP	0 6978370	6,939 87	9,944 83	0 00
		EX RATE 0 6978367 WITH NORTHERN TRUST	USD	1 0000000	-9,944 83	-9,944 83	0 00
		CHICAGO					
01 Aug 01	01 Aug 01	FX DEAL TRANSACTED ON 01 AUG 2001 JPY / USD	JPY	123 4249997	5,844,349 00	47,351 42	408 86
		EX RATE 124 5 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-46 942 56	-46 942 56	0 00
		FX DEAL TRANSACTED ON 02 AUG 2001 GBP / USD	GBP	0 6966215	16,112 64	23,129 69	0 00
		EX RATE 0 6966214 WITH NORTHERN TRUST	USD	1 0000000	-23,129 69	-23,129 69	0 00
		CHICAGO					
02 Aug 01	02 Aug 01	FX DEAL TRANSACTED ON 02 AUG 2001 USD / EUR	USD	1 0000000	56,607 86	56,607 86	0 00
		EX RATE 0 879 WITH NORTHERN TRUST CHICAGO	EUR	1 1376565	-64,400 30	-56,607 86	0 00
		FX DEAL TRANSACTED ON 02 AUG 2001 EUR / USD	EUR	1 1312217	165,415 49	146,227 29	0 00
		EX RATE 1 1312217 WITH NORTHERN TRUST	USD	1 0000000	-146,227 29	-146,227 29	0 00
		CHICAGO					
03 Aug 01	03 Aug 01	FX DEAL TRANSACTED ON 03 AUG 2001 GBP / USD	GBP	0 6983239	7,592 96	10,873 12	0 00
		EX RATE 0 698324 WITH NORTHERN TRUST	USD	1 0000000	-10 873 12	-10,873 12	0 00
		CHICAGO					
03 Aug 01	03 Aug 01	FX DEAL TRANSACTED ON 03 AUG 2001 EUR / USD	EUR	1 1267604	36 090 00	32 029 88	0 00
		EX RATE 1 1267600 WITH NORTHERN TRUST	USD	1 0000000	32,029 88	-32,029 88	0 00
		CHICAGO					

Foreign Exchange Gain/Loss Detail

*Settled*

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
08 Aug 01	FX DEAL TRANSACTED ON 08 AUG 2001 EUR / USD	EUR	1 1442956	17,844 50	15,594 31	15,594 31	0 00
08 Aug 01	EX.RATE 1 1442957 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-15,594 31	-15,594 31	-15,594 31	0 00
06 Aug 01	FX DEAL TRANSACTED ON 06 AUG 2001 USD / SEK	USD	1 0000000	15 036 06	15,036 06	15,036 06	0 00
09 Aug 01	EX.RATE 0 0957671 WITH NORTHERN TRUST CHICAGO	SEK	10 4375964	-157,006 50	-15,042 40	-15,036 06	-6 34
08 Aug 01	FX DEAL TRANSACTED ON 08 AUG 2001 EUR / USD	EUR	1 1442956	53,615 02	46 854 17	46 854 17	0 00
09 Aug 01	EX.RATE 1 1442957 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-46 854 17	-46 854 17	-46 854 17	0 00
07 Aug 01	FX DEAL TRANSACTED ON 07 AUG 2001 USD / SEK	USD	1 0000000	8 551 63	8,551 63	8,551 63	0 00
10 Aug 01	EX.RATE 0 0952562 WITH NORTHERN TRUST CHICAGO	SEK	10 3026944	-89,775 00	-8,713 74	-8,551 63	-162 11
08 Aug 01	FX DEAL TRANSACTED ON 08 AUG 2001 USD / SEK	USD	1 0000000	105,285 00	105,285 00	105,285 00	0 00
13 Aug 01	EX RATE 0 0955475 WITH NORTHERN TRUST CHICAGO	SEK	10 2650002	-1,101,912 77	-107,346 59	-105 285 00	-2,061 59
10 Aug 01	FX DEAL TRANSACTED ON 10 AUG 2001 EUR / USD	EUR	1 1160712	18,175 32	16,285 09	16,285 09	0 00
13 Aug 01	EX.RATE 1 1160714 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-16 285 09	-16,285 09	-16,285 09	0 00
13 Aug 01	FX DEAL TRANSACTED ON 13 AUG 2001 EUR / USD	EUR	1 1104943	9,022 50	8 124 76	8,124 76	0 00
14 Aug 01	EX RATE 1 1104942 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-8,124 76	-8 124 76	-8 124 76	0 00
13 Aug 01	FX DEAL TRANSACTED ON 13 AUG 2001 SEK / USD	SEK	10 2224996	1,101 912 77	107 792 89	107,792 89	0 00
14 Aug 01	EX RATE 10 2225 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-107,792 89	-107,792 89	-107,792 89	0 00
14 Aug 01	FX DEAL TRANSACTED ON 14 AUG 2001 EUR / USD	EUR	1 1068068	18 064 15	16,320 96	16,320 96	0 00
15 Aug 01	EX.RATE 1 1068069 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-16 320 96	-16,320 96	-16,320 96	0 00
14 Aug 01	FX DEAL TRANSACTED ON 14 AUG 2001 USD / SEK	USD	1 0000000	5,721 50	5,721 50	5,721 50	0 00
16 Aug 01	EX RATE 0 0969744 WITH NORTHERN TRUST CHICAGO	SEK	10 3120038	-59 000 13	-5,721 50	-5,721 50	0 00
16 Aug 01	FX DEAL TRANSACTED ON 16 AUG 2001 EUR / USD	EUR	1 0868383	13,172 85	12,120 34	12,120 34	0 00
20 Aug 01	EX.RATE 1 0868384 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-12,120 34	-12,120 34	-12,120 34	0 00
16 Aug 01	FX DEAL TRANSACTED ON 16 AUG 2001 USD / SEK	USD	1 0000000	1 926 92	1,926 92	1 926 92	0 00
20 Aug 01	EX.RATE 0 0980584 WITH NORTHERN TRUST CHICAGO	SEK	10 1980103	-19 650 75	-1 926 92	-1,926 92	0 00

Foreign Exchange Gain/Loss Detail

Settled

Trade date Settle date	Transaction description	Currency		Exchange Rate		Local amount		Base market value		Realized translation gain/loss	
		Bought Sold		Bought Sold		Bought Sold		Bought Sold		Cost	From purchases From sales
22 Aug 01	FX DEAL TRANSACTED ON 22 AUG 2001 GBP / USD	GBP		0 6856359		134,507 14		196,178 66		196,178 66	0 00
24 Aug 01	EX RATE 0 6856359 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-196,178 66		-196,178 66		-196,178 66	0 00
22 Aug 01	FX DEAL TRANSACTED ON 22 AUG 2001 GBP / USD	GBP		0 6856359		21,017 38		30,653 85		30,653 85	0 00
24 Aug 01	EX RATE 0 6856359 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-30,653 85		-30,653 85		-30,653 85	0 00
22 Aug 01	FX DEAL TRANSACTED ON 22 AUG 2001 USD / CHF	USD		1 0000000		471 01		471 01		471 01	0 00
24 Aug 01	EX RATE 0 600781 WITH NORTHERN TRUST CHICAGO	CHF		1 6645082		-784 00		-471 01		-471 01	0 00
22 Aug 01	FX DEAL TRANSACTED ON 22 AUG 2001 USD / EUR	USD		1 0000000		24,768 47		24,768 47		24,768 47	0 00
24 Aug 01	EX.RATE 0 914 WITH NORTHERN TRUST CHICAGO	EUR		1 0940918		-27,098 98		-24,768 47		-24,768 47	0 00
22 Aug 01	FX DEAL TRANSACTED ON 22 AUG 2001 EUR / USD	EUR		1 0823682		27,067 80		25,007 94		25 007 94	0 00
24 Aug 01	EX.RATE 1 0823682 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-25,007 94		-25,007 94		-25,007 94	0 00
22 Aug 01	FX DEAL TRANSACTED ON 22 AUG 2001 EUR / USD	EUR		1 0823681		32,541 30		30,064 91		30 064 91	0 00
24 Aug 01	EX.RATE 1 0823682 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-30 064 91		-30,064 91		-30,064 91	0 00
23 Aug 01	FX DEAL TRANSACTED ON 23 AUG 2001 USD / KRW	USD		1 0000000		13 206 37		13 206 37		13,206 37	0 00
24 Aug 01	EX RATE 0 0007776 WITH NORTHERN TRUST CO SINGAPORE	KRW		1,285 9995593		-16,983 386 00		-13 206 37		13 206 37	0 00
23 Aug 01	FX DEAL TRANSACTED ON 23 AUG 2001 KRW / USD	KRW		1,283 0004647		17,034,410 00		13,277 01		13,277 01	0 00
24 Aug 01	EX RATE 1283 0 WITH NORTHERN TRUST CO SINGAPORE	USD		1 0000000		-13 277 01		-13 277 01		-13,277 01	0 00
23 Aug 01	FX DEAL TRANSACTED ON 23 AUG 2001 USD / KRW	USD		1 0000000		259 72		259 72		259 72	0 00
24 Aug 01	EX RATE 0 0007776 WITH NORTHERN TRUST CO SINGAPORE	KRW		1,286 0003080		-334,000 00		-259 72		-259 72	0 00
22 Aug 01	FX DEAL TRANSACTED ON 22 AUG 2001 EUR / USD	EUR		1 0952900		32,499 05		29 671 64		30,025 87	-354 23
27 Aug 01	EX RATE 1 0823682 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-30,025 87		-30,025 87		-30,025 87	0 00
23 Aug 01	FX DEAL TRANSACTED ON 23 AUG 2001 AUD / USD	AUD		1 8796992		57 635 45		30 662 06		30,662 06	0 00
27 Aug 01	EX RATE 1 8796992 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-30 662 06		-30 662 06		-30,662 06	0 00
24 Aug 01	FX DEAL TRANSACTED ON 24 AUG 2001 EUR / USD	EUR		1 0917033		12 092 23		11,076 48		11 076 48	0 00
27 Aug 01	EX RATE 1 0917031 WITH NORTHERN TRUST CHICAGO	USD		1 0000000		-11 076 48		-11 076 48		11 076 48	0 00

" Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>		<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
<u>Settle date</u>	<u>Transaction description</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Cost</u>	<u>From purchases From sales</u>
27 Aug 01	FX DEAL TRANSACTED ON 27 AUG 2001 KRW / USD	KRW	1,280 0001923	21,299,280 00	16,640 06	16,640 06	0 00
27 Aug 01	EX.RATE 1280 0 WITH NORTHERN TRUST CO SINGAPORE	USD	1 0000000	-16,640 06	-16,640 06	-16,640 06	0 00
23 Aug 01	FX DEAL TRANSACTED ON 23 AUG 2001 JPY / USD	JPY	120 0649891	3 834,596 00	31,937 67	32,035 05	-97 38
28 Aug 01	EX.RATE 119 7 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-32,035 05	-32 035 05	-32 035 05	0 00
27 Aug 01	FX DEAL TRANSACTED ON 27 AUG 2001 HKD / USD	HKD	7 7998003	505,375 11	64,793 34	64,793 34	0 00
29 Aug 01	EX.RATE 7 7998 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-64,793 34	-64,793 34	-64 793 34	0 00
28 Aug 01	FX DEAL TRANSACTED ON 28 AUG 2001 KRW / USD	KRW	1,277 8999204	7,997 890 00	6,258 62	6,258 62	0 00
29 Aug 01	EX RATE 1277 9 WITH NORTHERN TRUST CO SINGAPORE	USD	1 0000000	-6,258 62	-6,258 62	-6,258 62	0 00
28 Aug 01	FX DEAL TRANSACTED ON 28 AUG 2001 JPY / USD	JPY	119 8000065	7,200,813 00	60,106 95	60,106 95	0 00
30 Aug 01	EX.RATE 119 8 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-60,106 95	-60,106 95	-60,106 95	0 00
28 Aug 01	FX DEAL TRANSACTED ON 28 AUG 2001 EUR / USD	EUR	1 0999301	13,229 09	12,027 21	12,064 93	-37 72
31 Aug 01	EX RATE 1 0964912 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-12,064 93	-12,064 93	-12 064 93	0 00
31 Aug 01	FX DEAL TRANSACTED ON 31 AUG 2001 USD / SEK	USD	1 0000000	4,626 38	4,626 38	4,626 38	0 00
04 Sep 01	EX.RATE 0 0955201 WITH NORTHERN TRUST CHICAGO	SEK	10 4690082	-48 433 61	-4 626 38	-4 626 38	0 00
31 Aug 01	FX DEAL TRANSACTED ON 31 AUG 2001 USD / SEK	USD	1 0000000	9,350 07	9,350 07	9 350 07	0 00
05 Sep 01	EX RATE 0 095648 WITH NORTHERN TRUST CHICAGO	SEK	10 4550019	-97 755 00	-9,350 07	-9 350 07	0 00
03 Sep 01	FX DEAL TRANSACTED ON 03 SEP 2001 USD / EUR	USD	1 0000000	3,289 51	3,289 51	3 289 51	0 00
05 Sep 01	EX.RATE 0 89 WITH NORTHERN TRUST CO LONDON	EUR	1 1235959	-3,696 08	-3 289 51	-3,289 51	0 00
04 Sep 01	FX DEAL TRANSACTED ON 04 SEP 2001 USD / GBP	USD	1 0000000	4,294 29	4,294 29	4,294 29	0 00
06 Sep 01	EX.RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6993007	-3,003 00	-4,294 29	-4 294 29	0 00
04 Sep 01	FX DEAL TRANSACTED ON 04 SEP 2001 EUR / USD	EUR	1 1222697	13,383 38	11,925 28	12,145 42	-220 14
07 Sep 01	EX.RATE 1 1019284 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-12 145 42	-12,145 42	-12,145 42	0 00
06 Sep 01	FX DEAL TRANSACTED ON 06 SEP 2001 EUR / USD	EUR	1 1325025	16 789 87	14,825 46	14,825 46	0 00
10 Sep 01	EX.RATE 1 1325028 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-14 825 46	-14 825 46	-14,825 46	0 00
06 Sep 01	FX DEAL TRANSACTED ON 06 SEP 2001 SEK / USD	SEK	10 5755004	496 538 25	46 951 75	46,951 75	0 00

Foreign Exchange Gain/Loss Detail

Settled

Trade date Settle date	Transaction description	Currency Bought Sold	Exchange Rate Bought Sold	Local amount Bought Sold	Base market value Bought Sold	Realized translation gain/loss	
						Cost	From purchases From sales
10 Sep 01	EX RATE 10 5755 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-46,951 75	-46 951 75	-46,951 75	0 00
06 Sep 01	FX DEAL TRANACTED ON 06 SEP 2001 HKD / USD	HKD	7 7997007	219,492 00	28,141 08	28,141 08	0 00
10 Sep 01	EX.RATE 7 7997 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-28 141 08	-28,141 08	-28 141 08	0 00
06 Sep 01	FX DEAL TRANACTED ON 06 SEP 2001 CHF / USD	CHF	1 6865002	64 160 00	38 043 28	38,043 28	0 00
10 Sep 01	EX RATE 1 6865 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-38 043 28	-38,043 28	-38 043 28	0 00
07 Sep 01	FX DEAL TRANACTED ON 07 SEP 2001 USD / SEK	USD	1 0000000	431 12	431 12	431 12	0 00
11 Sep 01	EX.RATE 0 0925926 WITH NORTHERN TRUST CO LONDON	SEK	10 7999165	-4,656 06	-431 12	-431 12	0 00
07 Sep 01	FX DEAL TRANACTED ON 07 SEP 2001 AUD / USD	AUD	1 9083967	49,542 55	25,960 30	25,960 30	0 00
11 Sep 01	EX.RATE 1 9083969 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-25,960 30	-25,960 30	-25,960 30	0 00
07 Sep 01	FX DEAL TRANACTED ON 07 SEP 2001 JPY / USD	JPY	119 7999771	1,327,591 00	11,081 73	11,081 73	0 00
11 Sep 01	EX RATE 119 8 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-11,081 73	-11 081 73	-11,081 73	0 00
12 Sep 01	FX DEAL TRANACTED ON 12 SEP 2001 CAD / USD	CAD	1 5570002	34,353 20	22,063 71	22,063 71	0 00
12 Sep 01	EX.RATE 1 557 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-22,063 71	-22,063 71	-22,063 71	0 00
11 Sep 01	FX DEAL TRANACTED ON 11 SEP 2001 EUR / USD	EUR	1 0940918	45,553 07	41,635 51	41,635 51	0 00
13 Sep 01	EX RATE 1 0940919 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-41,635 51	-41,635 51	-41 635 51	0 00
12 Sep 01	FX DEAL TRANACTED ON 12 SEP 2001 USD / EUR	USD	1 0000000	45 09	45 09	45 09	0 00
13 Sep 01	EX RATE 0 901 WITH NORTHERN TRUST CHICAGO	EUR	1 1097804	-50 04	-45 09	-45 09	0 00
12 Sep 01	FX DEAL TRANACTED ON 12 SEP 2001 CAD / USD	CAD	1 5569989	8,474 20	5,442 65	5,442 65	0 00
13 Sep 01	EX RATE 1 557 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-5 442 65	-5,442 65	-5,442 65	0 00
13 Sep 01	FX DEAL TRANACTED ON 13 SEP 2001 USD / GBP	USD	1 0000000	4,659 06	4,659 06	4,659 06	0 00
17 Sep 01	EX RATE 1 445 WITH NORTHERN TRUST CO LONDON	GBP	0 6920409	-3,224 26	-4,659 06	-4,659 06	0 00
13 Sep 01	FX DEAL TRANACTED ON 13 SEP 2001 USD / SEK	USD	1 0000000	4,377 60	4,377 60	4,377 60	0 00
18 Sep 01	EX RATE 0 0944287 WITH NORTHERN TRUST CHICAGO	SEK	10 5307560	-46,358 81	-4,402 23	-4,377 60	-24 63
17 Sep 01	FX DEAL TRANACTED ON 17 SEP 2001 USD / GBP	USD	1 0000000	1 827 58	1,827 58	1,827 58	0 00
19 Sep 01	EX RATE 1 45 WITH NORTHERN TRUST CO LONDON	GBP	0 6896552	-1 260 40	-1,827 58	-1 827 58	0 00
17 Sep 01	FX DEAL TRANACTED ON 17 SEP 2001 USD / NZD	USD	1 0000000	920 00	920 00	920 00	0 00



Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>	<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
<u>Settle date</u>	<u>Transaction description</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Cost</u>	<u>From purchases From sales</u>
19 Sep 01	EX.RATE 04 WITH NORTHERN TRUST CO LONDON	NZD	2 5000000	-2,300 00	-920 00	0 00
17 Sep 01	FX DEAL TRANACTED ON 17 SEP 2001 USD / NZD	USD	1 0000000	162 35	162 35	0 00
19 Sep 01	EX RATE 04 WITH NORTHERN TRUST CO LONDON	NZD	2 5000308	-405 88	-162 35	0 00
17 Sep 01	FX DEAL TRANACTED ON 17 SEP 2001 USD / GBP	USD	1 0000000	1 561 51	1,561 51	0 00
19 Sep 01	EX RATE 145 WITH NORTHERN TRUST CO LONDON	GBP	0 6896530	-1 076 90	-1,561 51	0 00
17 Sep 01	FX DEAL TRANACTED ON 17 SEP 2001 USD / HKD	USD	1 0000000	2,054 29	2 054 29	0 00
19 Sep 01	EX.RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8099976	-16,044 00	-2,054 29	0 00
18 Sep 01	FX DEAL TRANACTED ON 18 SEP 2001 USD / GBP	USD	1 0000000	449 53	449 53	0 00
20 Sep 01	EX.RATE 144 WITH NORTHERN TRUST CO LONDON	GBP	0 6944364	-312 17	-449 53	0 00
19 Sep 01	FX DEAL TRANACTED ON 19 SEP 2001 CAD / USD	CAD	1 5669986	7,841 70	5,004 28	0 00
20 Sep 01	EX.RATE 1 567 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-5,004 28	-5,004 28	0 00
19 Sep 01	FX DEAL TRANACTED ON 19 SEP 2001 CAD / USD	CAD	1 5670081	803 17	512 55	0 00
21 Sep 01	EX RATE 1 567 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-512 55	-512 55	0 00
20 Sep 01	FX DEAL TRANACTED ON 20 SEP 2001 CAD / USD	CAD	1 5699956	180 00	114 65	0 00
21 Sep 01	EX RATE 1 57 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-114 65	-114 65	0 00
20 Sep 01	FX DEAL TRANACTED ON 20 SEP 2001 CAD / USD	CAD	1 5699983	6 863 75	4,371 82	0 00
24 Sep 01	EX.RATE 1 57 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-4,371 82	-4,371 82	0 00
21 Sep 01	FX DEAL TRANACTED ON 21 SEP 2001 USD / MXN	USD	1 0000000	3,866 91	3,866 91	0 00
24 Sep 01	EX.RATE 0 104712 WITH NORTHERN TRUST CHICAGO	MXN	9 5499921	-36,928 96	-3 866 91	0 00
20 Sep 01	FX DEAL TRANACTED ON 20 SEP 2001 USD / GBP	USD	1 0000000	2,137 23	2,137 23	0 00
25 Sep 01	EX RATE 1 445 WITH NORTHERN TRUST CO LONDON	GBP	0 6920406	-1,479 05	-2,137 23	0 00
24 Sep 01	FX DEAL TRANACTED ON 24 SEP 2001 USD / MXN	USD	1 0000000	7,827 82	7,827 82	0 00
25 Sep 01	EX.RATE 0 1057082 WITH NORTHERN TRUST CHICAGO	MXN	9 4599978	-74,051 16	-7 827 82	0 00
24 Sep 01	FX DEAL TRANACTED ON 24 SEP 2001 USD / SEK	USD	1 0000000	4 919 96	4 919 96	0 00
26 Sep 01	EX.RATE 0 0918695 WITH NORTHERN TRUST CHICAGO	SEK	10 8850031	-53 553 78	-4 919 96	0 00

Foreign Exchange Gain/Loss Detail

Settled

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
25 Sep 01	FX DEAL TRANACTED ON 25 SEP 2001 EUR / USD	EUR	1 0867202	19,874 96	18,288 94	18,288 94	0 00
26 Sep 01	EX.RATE 1 0867203 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-18,288 94	-18,288 94	-18,288 94	0 00
25 Sep 01	FX DEAL TRANACTED ON 25 SEP 2001 USD / MXN	USD	1 0000000	3,930 31	3,930 31	3,930 31	0 00
26 Sep 01	EX RATE 0 1050089 WITH NORTHERN TRUST CHICAGO	MXN	9 5230045	-37,428 36	-3 930 31	-3,930 31	0 00
26 Sep 01	FX DEAL TRANACTED ON 26 SEP 2001 USD / MXN	USD	1 0000000	1 900 77	1,900 77	1 900 77	0 00
27 Sep 01	EX.RATE 0 1049428 WITH NORTHERN TRUST CHICAGO	MXN	9 5289804	-18 112 40	-1 900 77	-1 900 77	0 00
27 Sep 01	FX DEAL TRANACTED ON 27 SEP 2001 USD / MXN	USD	1 0000000	2,810 86	2 810 86	2,810 86	0 00
28 Sep 01	EX RATE 0 1044921 WITH NORTHERN TRUST CHICAGO	MXN	9 5700995	-26 900 21	-2,810 86	-2 810 86	0 00
28 Sep 01	FX DEAL TRANACTED ON 28 SEP 2001 USD / MXN	USD	1 0000000	3,773 09	3,773 09	3,773 09	0 00
01 Oct 01	EX RATE 0 105042 WITH NORTHERN TRUST CHICAGO	MXN	9 5200035	-35,919 83	-3,773 09	-3,773 09	0 00
01 Oct 01	FX DEAL TRANACTED ON 01 OCT 2001 USD / MXN	USD	1 0000000	7,618 10	7,618 10	7,618 10	0 00
02 Oct 01	EX RATE 0 1049318 WITH NORTHERN TRUST CHICAGO	MXN	9 5300062	-72 600 54	-7,618 10	-7,618 10	0 00
01 Oct 01	FX DEAL TRANACTED ON 01 OCT 2001 USD / AUD	USD	1 0000000	110 81	110 81	110 81	0 00
03 Oct 01	EX RATE 0 48 WITH NORTHERN TRUST CO LONDON	AUD	2 0833860	-230 86	-110 81	-110 81	0 00
01 Oct 01	FX DEAL TRANACTED ON 01 OCT 2001 USD / AUD	USD	1 0000000	198 31	198 31	198 31	0 00
03 Oct 01	EX RATE 0 48 WITH NORTHERN TRUST CO LONDON	AUD	2 0833039	-413 14	-198 31	198 31	0 00
01 Oct 01	FX DEAL TRANACTED ON 01 OCT 2001 USD / AUD	USD	1 0000000	1,359 32	1,359 32	1 359 32	0 00
03 Oct 01	EX.RATE 0 48 WITH NORTHERN TRUST CO LONDON	AUD	2 0833358	-2,831 92	-1,359 32	-1,359 32	0 00
01 Oct 01	FX DEAL TRANACTED ON 01 OCT 2001 USD / SEK	USD	1 0000000	5,114 66	5,114 66	5,114 66	0 00
03 Oct 01	EX RATE 0 0935016 WITH NORTHERN TRUST CHICAGO	SEK	10 6950100	-54 701 34	-5,114 66	-5,114 66	0 00
03 Oct 01	FX DEAL TRANACTED ON 03 OCT 2001 USD / SEK	USD	1 0000000	5,073 71	5,073 71	5,073 71	0 00
05 Oct 01	EX.RATE 0 0938527 WITH NORTHERN TRUST CHICAGO	SEK	10 6550059	-54 060 41	-5,073 71	-5,073 71	0 00
04 Oct 01	FX DEAL TRANACTED ON 04 OCT 2001 USD / CAD	USD	1 0000000	8,741 72	8,741 72	8,741 72	0 00
09 Oct 01	EX.RATE 0 6369427 WITH NORTHERN TRUST CHICAGO	CAD	1 5700000	-13 724 50	-8,741 72	-8 741 72	0 00

Foreign Exchange Gain/Loss Detail

Settled

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
04 Oct 01	FX DEAL TRANSACTED ON 04 OCT 2001 USD / HKD	USD	1 0000000	3,889 17	3,889 17	3,889 17	0 00
09 Oct 01	EX.RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8099954	-30,374 40	-3 889 17	-3,889 17	0 00
04 Oct 01	FX DEAL TRANSACTED ON 04 OCT 2001 USD / GBP	USD	1 0000000	11,813 47	11,813 47	11,813 47	0 00
09 Oct 01	EX.RATE 1 4785 WITH NORTHERN TRUST CHICAGO	GBP	0 6763610	-7 990 17	-11,813 47	-11,813 47	0 00
04 Oct 01	FX DEAL TRANSACTED ON 04 OCT 2001 USD / EUR	USD	1 0000000	2,700 99	2,700 99	2 700 99	0 00
09 Oct 01	EX.RATE 0 9115 WITH NORTHERN TRUST CHICAGO	EUR	1 0970940	-2,963 24	-2,700 99	-2,700 99	0 00
09 Oct 01	FX DEAL TRANSACTED ON 09 OCT 2001 USD / EUR	USD	1 0000000	4,140 87	4,140 87	4,140 87	0 00
11 Oct 01	EX.RATE 0 9225 WITH NORTHERN TRUST CHICAGO	EUR	1 0840113	-4,488 75	-4,140 87	-4,140 87	0 00
10 Oct 01	FX DEAL TRANSACTED ON 10 OCT 2001 USD / HKD	USD	1 0000000	3 833 22	3 833 22	3 833 22	0 00
11 Oct 01	EX.RATE 0 1282051 WITH NORTHERN TRUST CHICAGO	HKD	7 7999906	-29,899 08	-3 833 22	-3 833 22	0 00
09 Oct 01	FX DEAL TRANSACTED ON 09 OCT 2001 JPY / USD	JPY	121 3549782	1,679,974 00	13,843 47	14 023 16	-179 69
12 Oct 01	EX.RATE 119 8 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-14,023 16	-14 023 16	-14,023 16	0 00
10 Oct 01	FX DEAL TRANSACTED ON 10 OCT 2001 USD / HKD	USD	1 0000000	2,200 64	2,200 64	2,200 64	0 00
12 Oct 01	EX.RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8100053	-17,187 01	-2,200 64	-2,200 64	0 00
11 Oct 01	FX DEAL TRANSACTED ON 11 OCT 2001 USD / CAD	USD	1 0000000	14 234 70	14 234 70	14,234 70	0 00
12 Oct 01	EX.RATE 0 6369427 WITH NORTHERN TRUST CHICAGO	CAD	1 5700001	-22 348 48	-14 234 70	-14 234 70	0 00
11 Oct 01	FX DEAL TRANSACTED ON 11 OCT 2001 USD / GBP	USD	1 0000000	5 859 43	5 859 43	5 859 43	0 00
15 Oct 01	EX RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6993001	-4,097 50	-5 859 43	-5,859 43	0 00
11 Oct 01	FX DEAL TRANSACTED ON 11 OCT 2001 USD / GBP	USD	1 0000000	3 281 85	3,281 85	3,281 85	0 00
15 Oct 01	EX.RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6993007	-2,295 00	-3 281 85	-3,281 85	0 00
12 Oct 01	FX DEAL TRANSACTED ON 12 OCT 2001 USD / SEK	USD	1 0000000	5,092 65	5,092 65	5,092 65	0 00
16 Oct 01	EX.RATE 0 0945448 WITH NORTHERN TRUST CHICAGO	SEK	10 5770080	-53,865 00	-5,092 65	-5,092 65	0 00
15 Oct 01	FX DEAL TRANSACTED ON 15 OCT 2001 USD / GBP	USD	1 0000000	455 54	455 54	455 54	0 00
17 Oct 01	EX.RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6993019	-318 56	-455 54	-455 54	0 00
17 Oct 01	FX DEAL TRANSACTED ON 17 OCT 2001 JPY / USD	JPY	121 2699899	3,553,258 00	29,300 39	29,414 39	-114 00

Foreign Exchange Gain/Loss Detail

*Settled*

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
22 Oct 01	EX.RATE 120 8 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-29,414 39	-29,414 39	-29,414 39	0 00
19 Oct 01	FX DEAL TRANACTED ON 19 OCT 2001 USD / SEK	USD	1 0000000	5,098 87	5,098 87	5,098 87	0 00
22 Oct 01	EX.RATE 0 0946074 WITH NORTHERN TRUST CHICAGO	SEK	10 5700086	-53 895 10	-5,098 87	-5,098 87	0 00
19 Oct 01	FX DEAL TRANACTED ON 19 OCT 2001 GBP / USD	GBP	0 6930007	24,342 48	35,126 20	35,126 20	0 00
22 Oct 01	EX RATE 0 6930007 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-35,126 20	-35,126 20	-35,126 20	0 00
19 Oct 01	FX DEAL TRANACTED ON 19 OCT 2001 GBP / USD	GBP	0 6930007	25,668 20	37 039 21	37,039 21	0 00
22 Oct 01	EX.RATE 0 6930007 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-37 039 21	-37,039 21	-37 039 21	0 00
22 Oct 01	FX DEAL TRANACTED ON 22 OCT 2001 USD / HKD	USD	1 0000000	1,527 79	1,527 79	1,527 79	0 00
24 Oct 01	EX RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8099739	-11,932 00	-1,527 79	-1 527 79	0 00
24 Oct 01	FX DEAL TRANACTED ON 24 OCT 2001 JPY / USD	JPY	123 1199449	1,290 233 00	10,479 48	10,541 12	-61 64
29 Oct 01	EX RATE 122 4 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-10,541 12	-10,541 12	-10,541 12	0 00
25 Oct 01	FX DEAL TRANACTED ON 25 OCT 2001 JPY / USD	JPY	122 5000498	1,290,233 00	10,532 51	10,532 51	0 00
29 Oct 01	EX.RATE 122 5 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-10,532 51	-10 532 51	-10,532 51	0 00
25 Oct 01	FX DEAL TRANACTED ON 25 OCT 2001 JPY / USD	JPY	121 9899651	1,273,524 00	10,439 58	10,396 11	43 47
30 Oct 01	EX.RATE 122 5 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-10,396 11	-10 396 11	-10 396 11	0 00
29 Oct 01	FX DEAL TRANACTED ON 29 OCT 2001 USD / GBP	USD	1 0000000	485 91	485 91	485 91	0 00
31 Oct 01	EX.RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6993065	-339 80	-485 91	-485 91	0 00
29 Oct 01	FX DEAL TRANACTED ON 29 OCT 2001 USD / GBP	USD	1 0000000	1 814 77	1 814 77	1 814 77	0 00
31 Oct 01	EX RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6993007	-1 269 07	-1 814 77	-1 814 77	0 00
30 Oct 01	FX DEAL TRANACTED ON 30 OCT 2001 USD / JPY	USD	1 0000000	10,532 51	10,532 51	10,532 51	0 00
01 Nov 01	EX.RATE 0 0081633 WITH NORTHERN TRUST CHICAGO	JPY	122 5000498	-1 290 233 00	-10 532 51	-10,532 51	0 00
05 Nov 01	FX DEAL TRANACTED ON 05 NOV 2001 USD / SEK	USD	1 0000000	1,632 80	1,632 80	1,632 80	0 00
08 Nov 01	EX.RATE 0 0941176 WITH NORTHERN TRUST CHICAGO	SEK	10 4784373	-17,348 52	-1,655 64	-1,632 80	-22 84
07 Nov 01	FX DEAL TRANACTED ON 07 NOV 2001 USD / SEK	USD	1 0000000	818 83	818 83	818 83	0 00
09 Nov 01	EX.RATE 0 0944198 WITH NORTHERN TRUST CHICAGO	SEK	10 5910384	-8 672 26	-818 83	-818 83	0 00

” Foreign Exchange Gain/Loss Detail

*Settled*

Trade date	Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
07 Nov 01	FX DEAL TRANSACTED ON 07 NOV 2001 USD / SEK	USD	1 0000000	1,660 74	1,660 74	0 00
09 Nov 01	EX.RATE 0 0962371 WITH NORTHERN TRUST CHICAGO	SEK	10 3910004	-17,256 75	-1,660 74	0 00
09 Nov 01	FX DEAL TRANSACTED ON 09 NOV 2001 EUR / USD	EUR	1 1181945	265 56	237 49	0 00
13 Nov 01	EX.RATE 1 118193 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-237 49	-237 49	0 00
09 Nov 01	FX DEAL TRANSACTED ON 09 NOV 2001 USD / EUR	USD	1 0000000	1,550 47	1,550 47	0 00
14 Nov 01	EX.RATE 0 88 WITH NORTHERN TRUST CO LONDON	EUR	1 1363651	-1,761 90	-1 550 47	0 00
14 Nov 01	FX DEAL TRANSACTED ON 14 NOV 2001 USD / SEK	USD	1 0000000	77 28	77 28	0 00
16 Nov 01	EX.RATE 0 0940513 WITH NORTHERN TRUST CHICAGO	SEK	10 6322464	-821 66	-77 28	0 00
15 Nov 01	FX DEAL TRANSACTED ON 15 NOV 2001 USD / SEK	USD	1 0000000	29,929 94	29,929 94	0 00
19 Nov 01	EX.RATE 0 0943663 WITH NORTHERN TRUST CHICAGO	SEK	10 5970005	-317,167 59	-29,929 94	0 00
16 Nov 01	FX DEAL TRANSACTED ON 18 NOV 2001 USD / AUD	USD	1 0000000	33,437 31	33,437 31	0 00
21 Nov 01	EX RATE 0 5165 WITH NORTHERN TRUST CHICAGO	AUD	1 9253000	-64,738 25	-33,625 02	-187 71
19 Nov 01	FX DEAL TRANSACTED ON 19 NOV 2001 USD / GBP	USD	1 0000000	962 92	962 92	0 00
21 Nov 01	EX RATE 1 41 WITH NORTHERN TRUST CO LONDON	GBP	0 7092178	-682 92	-962 92	0 00
19 Nov 01	FX DEAL TRANSACTED ON 19 NOV 2001 USD / HKD	USD	1 0000000	3 806 93	3 806 93	0 00
21 Nov 01	EX RATE 0 1282133 WITH NORTHERN TRUST CHICAGO	HKD	7 7994920	-29 692 12	-3,806 93	0 00
19 Nov 01	FX DEAL TRANSACTED ON 19 NOV 2001 USD / AUD	USD	1 0000000	11,929 55	11,929 55	0 00
23 Nov 01	EX RATE 0 52 WITH NORTHERN TRUST CHICAGO	AUD	1 9372306	-22 941 44	-11,842 39	87 16
20 Nov 01	FX DEAL TRANSACTED ON 20 NOV 2001 USD / SEK	USD	1 0000000	6,099 34	6 099 34	0 00
23 Nov 01	EX.RATE 0 0937647 WITH NORTHERN TRUST CHICAGO	SEK	10 6650015	-65,049 47	-6,099 34	0 00
23 Nov 01	FX DEAL TRANSACTED ON 23 NOV 2001 CHF / USD	CHF	1 6585000	39,117 00	23,585 77	0 00
26 Nov 01	EX.RATE 1 6585 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-23,585 77	-23,585 77	0 00
23 Nov 01	FX DEAL TRANSACTED ON 23 NOV 2001 USD / SEK	USD	1 0000000	2,725 05	2,725 05	0 00
26 Nov 01	EX RATE 0 0940734 WITH NORTHERN TRUST CHICAGO	SEK	10 6299848	-28 967 24	-2,725 05	0 00
22 Nov 01	FX DEAL TRANSACTED ON 22 NOV 2001 USD / JPY	USD	1 0000000	171 37	171 37	0 00

” Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>		<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
27 Nov 01	EX.RATE 0 0080645 WITH NORTHERN TRUST CO LONDON	JPY	124 0007002	-21,250 00	-171 37	-171 37	0 00
23 Nov 01	FX DEAL TRANACTED ON 23 NOV 2001 EUR / USD	EUR	1 1350740	33,349 12	29,380 57	29,380 57	0 00
27 Nov 01	EX.RATE 1 1350738 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-29,380 57	-29,380 57	-29,380 57	0 00
28 Nov 01	FX DEAL TRANACTED ON 28 NOV 2001 NZD / USD	NZD	2 4047083	14,736 75	6,128 29	6,130 49	-2 20
03 Dec 01	EX.RATE 2 4038462 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6 130 49	-6,130 49	-6 130 49	0 00
29 Nov 01	FX DEAL TRANACTED ON 29 NOV 2001 JPY / USD	JPY	122 8799929	4 965 900 00	40,412 60	40 412 60	0 00
03 Dec 01	EX RATE 122 88 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-40,412 60	-40 412 60	-40,412 60	0 00
30 Nov 01	FX DEAL TRANACTED ON 30 NOV 2001 NZD / USD	NZD	2 3952086	15 086 82	6 298 75	6 298 75	0 00
04 Dec 01	EX.RATE 2 3952096 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6,298 75	-6 298 75	-6 298 75	0 00
30 Nov 01	FX DEAL TRANACTED ON 30 NOV 2001 NZD / USD	NZD	2 4254217	15,238 10	6,282 66	6 361 91	-79 25
05 Dec 01	EX.RATE 2 3952096 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6,361 91	-6,361 91	-6 361 91	0 00
03 Dec 01	FX DEAL TRANACTED ON 03 DEC 2001 USD / EUR	USD	1 0000000	37,185 74	37,185 74	37,185 74	0 00
05 Dec 01	EX.RATE 0 8895 WITH NORTHERN TRUST CHICAGO	EUR	1 1242272	-41,805 22	-37,185 74	-37,185 74	0 00
03 Dec 01	FX DEAL TRANACTED ON 03 DEC 2001 USD / HKD	USD	1 0000000	25,352 45	25,352 45	25 352 45	0 00
05 Dec 01	EX.RATE 0 128215 WITH NORTHERN TRUST CHICAGO	HKD	7 7993985	-197,733 86	-25 352 45	-25,352 45	0 00
03 Dec 01	FX DEAL TRANACTED ON 03 DEC 2001 USD / GBP	USD	1 0000000	2,265 03	2,265 03	2,265 03	0 00
05 Dec 01	EX.RATE 1 4 WITH NORTHERN TRUST CO LONDON	GBP	0 7142863	1,617 88	-2 265 03	-2 265 03	0 00
03 Dec 01	FX DEAL TRANACTED ON 03 DEC 2001 USD / JPY	USD	1 0000000	156 85	156 85	156 85	0 00
05 Dec 01	EX.RATE 0 0079365 WITH NORTHERN TRUST CO LONDON	JPY	125 9993624	-19,763 00	-156 85	-156 85	0 00
03 Dec 01	FX DEAL TRANACTED ON 03 DEC 2001 NZD / USD	NZD	2 4125502	15 136 75	6,274 17	6,312 02	-37 85
06 Dec 01	EX RATE 2 3980815 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6,312 02	-6,312 02	-6,312 02	0 00
05 Dec 01	FX DEAL TRANACTED ON 05 DEC 2001 USD / HKD	USD	1 0000000	33,951 09	33 951 09	33,951 09	0 00
06 Dec 01	EX.RATE 0 1282084 WITH NORTHERN TRUST CHICAGO	HKD	7 7997997	-264,811 70	-33,951 09	-33,951 09	0 00
05 Dec 01	FX DEAL TRANACTED ON 05 DEC 2001 USD / HKD	USD	1 0000000	13,458 02	13,458 02	13,458 02	0 00

Foreign Exchange Gain/Loss Detail

Settled

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
07 Dec 01	EX.RATE 0 1282084 WITH NORTHERN TRUST CHICAGO	HKD	7 7998004	-104,969 87	-13,458 02	-13,458 02	0 00
05 Dec 01	FX DEAL TRANSACTED ON 05 DEC 2001 NZD / USD	NZD	2 4084772	14,710 28	6,107 71	6,107 71	0 00
07 Dec 01	EX.RATE 2 4084778 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6,107 71	-6,107 71	-6,107 71	0 00
05 Dec 01	FX DEAL TRANSACTED ON 05 DEC 2001 USD / JPY	USD	1 0000000	526 19	526 19	526 19	0 00
07 Dec 01	EX RATE 0 0079365 WITH NORTHERN TRUST CO LONDON	JPY	126 0001140	-66,300 00	-526 19	-526 19	0 00
06 Dec 01	FX DEAL TRANSACTED ON 06 DEC 2001 USD / AUD	USD	1 0000000	2 210 77	2 210 77	2,210 77	0 00
10 Dec 01	EX RATE 0 5 WITH NORTHERN TRUST CO LONDON	AUD	1 9999955	-4 421 53	-2 210 77	2,210 77	0 00
06 Dec 01	FX DEAL TRANSACTED ON 06 DEC 2001 NZD / USD	NZD	2 3986553	15,011 84	6,258 44	6 258 44	0 00
10 Dec 01	EX.RATE 2 3986568 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6,258 44	-6 258 44	-6 258 44	0 00
07 Dec 01	FX DEAL TRANSACTED ON 07 DEC 2001 USD / SEK	USD	1 0000000	324 63	324 63	324 63	0 00
10 Dec 01	EX RATE 0 0952835 WITH NORTHERN TRUST CHICAGO	SEK	10 4949943	-3 406 99	-324 63	-324 63	0 00
07 Dec 01	FX DEAL TRANSACTED ON 07 DEC 2001 JPY / USD	JPY	124 4999955	8 638,167 00	69,382 87	69,382 87	0 00
11 Dec 01	EX RATE 124 5 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-69,382 87	-69,382 87	-69,382 87	0 00
07 Dec 01	FX DEAL TRANSACTED ON 07 DEC 2001 USD / SEK	USD	1 0000000	529 70	529 70	529 70	0 00
11 Dec 01	EX RATE 0 0943396 WITH NORTHERN TRUST CO LONDON	SEK	10 6000189	-5,614 83	-529 70	-529 70	0 00
07 Dec 01	FX DEAL TRANSACTED ON 07 DEC 2001 USD / JPY	USD	1 0000000	7,956 45	7,956 45	7,956 45	0 00
11 Dec 01	EX RATE 0 0079523 WITH NORTHERN TRUST CHICAGO	JPY	125 7499262	-1,000,523 00	-7,956 45	-7,956 45	0 00
07 Dec 01	FX DEAL TRANSACTED ON 07 DEC 2001 EUR / USD	EUR	1 1173184	92,575 56	82 855 13	82,855 13	0 00
11 Dec 01	EX.RATE 1 1173184 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-82,855 13	-82,855 13	-82,855 13	0 00
07 Dec 01	FX DEAL TRANSACTED ON 07 DEC 2001 CAD / USD	CAD	1 5720001	57,567 65	36 620 64	36,620 64	0 00
11 Dec 01	EX RATE 1 572 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-36,620 64	-36,620 64	-36,620 64	0 00
07 Dec 01	FX DEAL TRANSACTED ON 07 DEC 2001 NZD / USD	NZD	2 4000998	15 239 53	6,349 54	6,362 50	-12 96
12 Dec 01	EX.RATE 2 3952096 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6,362 50	-6,362 50	-6,362 50	0 00
07 Dec 01	FX DEAL TRANSACTED ON 07 DEC 2001 USD / JPY	USD	1 0000000	39,372 83	39,372 83	39 372 83	0 00

” Foreign Exchange Gain/Loss Detail

*Settled*

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
12 Dec 01	EX RATE 0 0079523 WITH NORTHERN TRUST CHICAGO	JPY	126 2850128	-4,951,134 00	-39,206 03	-39 372 83	166 80
10 Dec 01	FX DEAL TRANACTED ON 10 DEC 2001 USD / GBP	USD	1 0000000	1,897 72	1,897 72	1,897 72	0 00
12 Dec 01	EX RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6993023	-1,327 08	-1,897 72	-1,897 72	0 00
10 Dec 01	FX DEAL TRANACTED ON 10 DEC 2001 USD / JPY	USD	1 0000000	498 05	498 05	498 05	0 00
12 Dec 01	EX RATE 0 0078125 WITH NORTHERN TRUST CO LONDON	JPY	127 9991969	-63,750 00	-498 05	-498 05	0 00
11 Dec 01	FX DEAL TRANACTED ON 11 DEC 2001 CAD / USD	CAD	1 5733001	41 123 50	26,138 37	26,138 37	0 00
12 Dec 01	EX RATE 1 5733 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-26,138 37	-26 138 37	-26 138 37	0 00
10 Dec 01	FX DEAL TRANACTED ON 10 DEC 2001 USD / JPY	USD	1 0000000	26 120 63	26,120 63	26 120 63	0 00
13 Dec 01	EX RATE 0 0079145 WITH NORTHERN TRUST CHICAGO	JPY	126 2500134	-3,300 342 00	-26 141 32	-26,120 63	-20 69
11 Dec 01	FX DEAL TRANACTED ON 11 DEC 2001 CAD / USD	CAD	1 5732997	32 910 00	20,917 82	20,917 82	0 00
13 Dec 01	EX.RATE 1 5733 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-20,917 82	-20,917 82	-20 917 82	0 00
11 Dec 01	FX DEAL TRANACTED ON 11 DEC 2001 USD / JPY	USD	1 0000000	258 98	258 98	258 98	0 00
13 Dec 01	EX RATE 0 0078125 WITH NORTHERN TRUST CO LONDON	JPY	128 0021623	-33,150 00	-258 98	-258 98	0 00
11 Dec 01	FX DEAL TRANACTED ON 11 DEC 2001 USD / JPY	USD	1 0000000	850 00	850 00	850 00	0 00
13 Dec 01	EX.RATE 0 0078125 WITH NORTHERN TRUST CO LONDON	JPY	128 0000000	-108,800 00	-850 00	-850 00	0 00
12 Dec 01	FX DEAL TRANACTED ON 12 DEC 2001 USD / JPY	USD	1 0000000	4,342 61	4,342 61	4 342 61	0 00
14 Dec 01	EX RATE 0 0079051 WITH NORTHERN TRUST CHICAGO	JPY	126 4999620	-549 340 00	-4 342 61	-4 342 61	0 00
12 Dec 01	FX DEAL TRANACTED ON 12 DEC 2001 CAD / USD	CAD	1 5645002	41 922 52	26 796 11	26,796 11	0 00
14 Dec 01	EX RATE 1 5645 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-26,796 11	-26,796 11	26 796 11	0 00
12 Dec 01	FX DEAL TRANACTED ON 12 DEC 2001 USD / JPY	USD	1 0000000	25,970 85	25,970 85	25,970 85	0 00
17 Dec 01	EX.RATE 0 0079051 WITH NORTHERN TRUST CHICAGO	JPY	127 3599871	-3,285,312 00	-25,795 48	-25 970 85	175 37
13 Dec 01	FX DEAL TRANACTED ON 13 DEC 2001 USD / JPY	USD	1 0000000	597 66	597 66	597 66	0 00
17 Dec 01	EX RATE 0 0078125 WITH NORTHERN TRUST CO LONDON	JPY	127 9991969	-76 500 00	-597 66	-597 66	0 00
13 Dec 01	FX DEAL TRANACTED ON 13 DEC 2001 NZD / USD	NZD	2 3960699	15,474 49	6,458 28	6,499 29	-41 01



Foreign Exchange Gain/Loss Detail

Settled

Trade date		Currency	Exchange Rate	Local amount	Base market value	Realized translation gain/loss	
Settle date	Transaction description	Bought Sold	Bought Sold	Bought Sold	Bought Sold	Cost	From purchases From sales
18 Dec 01	EX.RATE 2 3809524 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6,499 29	-6,499 29	-6,499 29	0 00
14 Dec 01	FX DEAL TRANACTED ON 14 DEC 2001 USD / JPY	USD	1 0000000	31,026 43	31,026 43	31,026 43	0 00
19 Dec 01	EX.RATE 0 007818 WITH NORTHERN TRUST CHICAGO	JPY	127 8549977	-3,968,591 00	-31,039 78	-31,026 43	-13 35
14 Dec 01	FX DEAL TRANACTED ON 14 DEC 2001 NZD / USD	NZD	2 3975094	15,353 89	6,404 10	6,440 96	-36 86
19 Dec 01	EX.RATE 2 3837902 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-6,440 96	-6,440 96	-6,440 96	0 00
17 Dec 01	FX DEAL TRANACTED ON 17 DEC 2001 USD / NZD	USD	1 0000000	194 04	194 04	194 04	0 00
19 Dec 01	EX.RATE 0 4 WITH NORTHERN TRUST CO LONDON	NZD	2 5000000	-485 10	-194 04	-194 04	0 00
17 Dec 01	FX DEAL TRANACTED ON 17 DEC 2001 USD / AUD	USD	1 0000000	6,140 80	6,140 80	6 140 80	0 00
19 Dec 01	EX RATE 0 5 WITH NORTHERN TRUST CO LONDON	AUD	2 0000000	-12,281 60	-6,140 80	-6,140 80	0 00
17 Dec 01	FX DEAL TRANACTED ON 17 DEC 2001 USD / HKD	USD	1 0000000	1,964 66	1,964 66	1,964 66	0 00
19 Dec 01	EX RATE 0 128041 WITH NORTHERN TRUST CO LONDON	HKD	7 8100027	-15,344 00	-1,964 66	-1,964 66	0 00
17 Dec 01	FX DEAL TRANACTED ON 17 DEC 2001 USD / GBP	USD	1 0000000	1,802 37	1,802 37	1,802 37	0 00
19 Dec 01	EX.RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6993015	-1,260 40	-1,802 37	-1,802 37	0 00
17 Dec 01	FX DEAL TRANACTED ON 17 DEC 2001 USD / NZD	USD	1 0000000	1,100 00	1,100 00	1,100 00	0 00
19 Dec 01	EX.RATE 0 4 WITH NORTHERN TRUST CO LONDON	NZD	2 5000000	-2,750 00	-1,100 00	-1,100 00	0 00
17 Dec 01	FX DEAL TRANACTED ON 17 DEC 2001 NZD / USD	NZD	2 4058702	12,583 88	5,230 49	5 272 65	-42 16
20 Dec 01	EX.RATE 2 3866348 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-5,272 65	-5,272 65	-5 272 65	0 00
18 Dec 01	FX DEAL TRANACTED ON 18 DEC 2001 USD / GBP	USD	1 0000000	457 39	457 39	457 39	0 00
20 Dec 01	EX RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6992938	-319 85	-457 39	-457 39	0 00
18 Dec 01	FX DEAL TRANACTED ON 18 DEC 2001 USD / GBP	USD	1 0000000	2,433 72	2,433 72	2 433 72	0 00
20 Dec 01	EX.RATE 1 43 WITH NORTHERN TRUST CO LONDON	GBP	0 6992998	-1,701 90	-2,433 72	-2,433 72	0 00
24 Dec 01	FX DEAL TRANACTED ON 24 DEC 2001 JPY / USD	JPY	129 3599682	1,614,979 00	12,484 38	12 484 38	0 00
27 Dec 01	EX RATE 129 36 WITH NORTHERN TRUST CHICAGO	USD	1 0000000	-12 484 38	-12 484 38	-12,484 38	0 00
24 Dec 01	FX DEAL TRANACTED ON 24 DEC 2001 JPY / USD	JPY	129 3599855	4,493,116 00	34,733 43	34 733 43	0 00

" Foreign Exchange Gain/Loss Detail

*Settled*

<u>Trade date</u>		<u>Currency</u>	<u>Exchange Rate</u>	<u>Local amount</u>	<u>Base market value</u>	<u>Realized translation gain/loss</u>	
<u>Settle date</u>	<u>Transaction description</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Bought Sold</u>	<u>Cost</u>	<u>From purchases From sales</u>
27 Dec 01	EX RATE 129 36 WITH NORTHERN TRUST CHICAGO	USD	1 000000	-34,733 43	-34,733 43	-34,733 43	0 00
<b>Total settled purchases</b>					<b>5,835,442 98</b>	<b>5,843,452 34</b>	<b>-8,009 36</b>
<b>Total settled sales</b>					<b>-5,846,321 28</b>	<b>-5,843,452 34</b>	<b>-2,868 94</b>

**Payments Summary**

Grants Paid 1/1 - 12/31/01

Thursday, February 21, 2002

<u>Description</u>	<u>Amount</u>
Total Scheduled	<u>\$13,373,404</u>
Total Paid	\$13,373,404
Balance to be Paid	\$0

*Less Voided Checks*

P.10 < 7,000 >  
P.47 < 2,600 >

**TOTAL GRANTS PAID** \$ 13,363,804

# Payments

Grants Paid 1/1 - 12/31/01 (365 items)

Thursday, February 21, 2002

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 12/31/2000 Paid 1/4/2001	\$2,494	Community Foundation of Middle Tennessee Request [2000626]	210 23rd Ave N Nashville, TN 37203- 1502	190	General support, matching the gift of staff member Pete Bird	COM190	12/29/2000
Paid (Exported) Scheduled 1/1/2001 Paid 1/16/2001	\$3,300,000	Frist Center for the Visual Arts Foundation Request [2000440]	919 Broadway Nashville, TN 37203	10000003	Annual operating subsidy for the Frist Center for the Visual Arts	FRI100000 03	8/15/2000
Paid (Exported) Scheduled 1/16/2001 Paid 1/16/2001	\$200	Chrst Church Request [2000635]	15354 Old Hickory Boulevard Nashville, TN 37211	10000342	General support matching the personal gift of Joyce M Lofton, staff member of The Frist Foundation	CHR10000 342	1/16/2001
Paid (Exported) Scheduled 1/3/2001 Paid 1/16/2001	\$10,000	TPAC Management Corporation Request [2000627]	P O Box 190660 Nashville, TN 37219	300	To support a long range facilities planning effort	TPA300	1/3/2001
Paid (Exported) Scheduled 1/15/2001 Paid 1/16/2001	\$50,000	United Way of Metropolitan Nashville Request [2000303]	250 Venture Circle P O Box 280420 Nashville, TN 37228- 0420	277	Support in connection with the 2000 campaign Of this amount, \$50,000 would come from the Ansley Fund, and \$225,000 would be designated to specific agencies	UNI277	7/19/2000

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 1/15/2001 Paid 1/16/2001	\$7,500	Lily's Garden Request {2000521}	2603 Essex Place Nashville, TN 37212	10000267	Support for the construction of an adaptive playground at Fannie Mac Decs Park	LIL100002 67	12/11/2000
Paid (Exported) Scheduled 1/30/2001 Paid 1/16/2001	\$100,000	Junior Achievement/ Middle Tennessee Chapter Request [2000491]	2525 Hillsboro Road, Suite 200 Nashville, TN 37212	2273	Capital support for Exchange City, a model using role-play to demonstrate economic principles	JUN2273	10/31/2000
Paid (Exported) Scheduled 1/5/2001 Paid 1/16/2001	\$200,000	Nashville Zoo, Inc Request [2000451]	3777 Nolensville Road Nashville, TN 37211	88	Operating subsidy over two years to sustain the zoo during its transition to a balanced operating budget	NAS88	10/31/2000
Paid (Exported) Scheduled 1/12/2001 Paid 1/16/2001	\$2,000	Foundation Center/Atlanta Office Request [2000426]	Suite 150, Hurt Building 50 Hurt Plaza Atlanta, GEO 30303- 2914	573	General support	FOU573	1/9/2001
Paid (Exported) Scheduled 1/15/2001 Paid 1/16/2001	\$2,000	Easter Seal Society of Tennessee Request [2000408]	2001 Woodmont Blvd Nashville, TN 37215	110	General support	EAS110	12/11/2000
Paid (Exported) Scheduled 1/12/2001 Paid 1/16/2001	\$10,000	National Conference for Community and Justice Request [2000376]	210 25th Ave N, Suite 1005 Nashville, TN 37203	125	General support	NCC125	10/9/2000

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 1/31/2001 Paid 1/16/2001	\$30,000	Center for Nonprofit Management Request [960723]	44 Vantage Way, Suite 230 Nashville, TN 37228	294	Furnishings, buildout costs, and rent subsidy for the relocation of the center to larger quarters	CEN294	1/23/1997
Paid (Exported) Scheduled 1/31/2001 Paid 1/16/2001	\$50,000	The Dominican Campus Request [2000032]	4210 Harding Road Nashville, TN 37205	4110	Capital support for a science and technology building expansion at St Cecilia Academy, matching the personal gift of Charles J Kane, Director Ementus of The Frist Foundation	DOM4110	1/31/2000
Paid (Exported) Scheduled 1/1/2001 Paid 1/16/2001	\$5,000,000	Frist Center for the Visual Arts Foundation Request [980868]	919 Broadway Nashville, TN 37203	10000003	To strengthen the endowment of this organization, whose sole function is to support the Frist Center for the Visual Arts	FR1100000 03	10/15/1998
Paid (Exported) Scheduled 1/15/2001 Paid 1/16/2001	\$350,000	United Way of Metropolitan Nashville Request [2000303]	250 Venture Circle P O Box 280420 Nashville, TN 37228- 0420	277	Support in connection with the 2000 campaign Of this amount, \$50,000 would come from the Ansley Fund, and \$225,000 would be designated to specific agencies	UN1277	7/19/2000
Paid (Exported) Scheduled 1/12/2001 Paid 1/16/2001	\$5,000	Nashville Independent Film Festival Request [2000353]	P O Box 24330 Nashville, TN 37202- 4330	3802	Support for the 2001 Festival	NAS3802	12/11/2000
Paid (Exported) Scheduled 1/17/2001 Paid 1/17/2001	\$100	Saint Henry Church Request [2000636]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The Frist Foundation	SA1100001 73	1/17/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 1/30/2001 Paid 1/31/2001	\$4,600	Nashville Opera Association Request [2000638]	3628 Trousdale Drive, Suite D Nashville, TN 37204	729	2001 technology request to purchase fund-development software upgrades, new software modules, and training	NAS729	1/19/2001
Paid (Exported) Scheduled 1/31/2001 Paid 1/31/2001	\$25,000	ArtSynergy Request [2000646]	615 Fifth Ave S Nashville, TN 37203- 4213	4352	Support for 2000-2001	ART4352	1/31/2001
Paid (Exported) Scheduled 1/31/2001 Paid 1/31/2001	\$10,000	United Way of Metropolitan Nashville Request [2000645]	250 Venture Circle P O Box 280420 Nashville, TN 37228- 0420	277	General support matching the personal gift of Jack O Bovender, Jr , board member of The Frist Foundation	UNI277	1/31/2001
Paid (Exported) Scheduled 1/24/2001 Paid 1/31/2001	\$50,000	Junior Achievement/ Middle Tennessee Chapter Request [2000389]	2525 Hillsboro Road, Suite 200 Nashville, TN 37212	2273	General support for the 2001- 2002 school year	JUN2273	12/21/2000
Paid (Exported) Scheduled 1/9/2001 Paid 1/31/2001	\$5,346	MPrint Inc Request [2000633]	605 Limestone Court Nolensville, TN 37135	10000020	To purchase a digital camera, scanner, laptop computer, printer, CD burner and software upgrades	MPR10000 020	1/9/2001
Paid (Exported) Scheduled 1/9/2001 Paid 1/31/2001	\$20,000	MPrint Inc Request [2000558]	605 Limestone Court Nolensville, TN 37135	10000020	For working capital and equipment	MPR10000 020	1/9/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 1/29/2001 Paid 1/31/2001	\$10,000	Duke University Request [2000644]	Alumni & Development Records P O Box 90581 Durham, NC 27708-0581	2719	General support matching the personal gift of Jack O'Donoghue, Jr., board member of The Frist Foundation	DUK2719	1/29/2001
Paid (Exported) Scheduled 1/24/2001 Paid 1/31/2001	\$10,000	Y-CAP Request [2000423]	1021 Russell Street Nashville, TN 37206	4334	General support for programs targeting high-risk youth referred by Juvenile Court	Y-C4334	1/23/2001
Paid (Exported) Scheduled 2/15/2001 Paid 2/14/2001	\$25,000	Gordon Jewish Community Center Request [990009]	801 Percy Warner Blvd Nashville, TN 37205	2527	Toward an \$11 million campaign to renovate and expand facilities	JEW2527	1/20/1999
Paid (Exported) Scheduled 2/15/2001 Paid 2/14/2001	\$100,000	Senior Citizens, Inc Request [990629]	1801 Broadway Nashville, TN 37203	706	To help construct new senior centers in central Nashville, Brentwood and Bellevue Total project cost is \$6 million	SEN706	1/26/2000
Paid (Exported) Scheduled 2/15/2001 Paid 2/14/2001	\$5,000	Southeastern Council of Foundations Request [2000428]	50 Hurt Plaza The Hurt Building, Suite 350 Atlanta, GA 30303	319	General support	SOU319	12/22/2000
Paid (Exported) Scheduled 2/14/2001 Paid 2/14/2001	\$200	Woodmont Hills Church of Christ Request [2000656]	3710 Franklin Road Nashville, TN 37204	4229	General support matching the personal gift of Colette Easter, staff member of The Frist Foundation	WOO4229	2/14/2001



Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 2/14/2001 Paid 2/14/2001	\$2,000	Nashville OIC Request [2000642]	1507 Meharry Boulevard P O Box 280507 Nashville, TN 37208	2580	Sponsorship of NOIC Annual Recognition Dinner to be held March 22, 2001 at Cheekwood honoring Leatrice McKissack	NAS2580	2/14/2001
Paid (Exported) Scheduled 2/12/2001 Paid 2/14/2001	\$50	March of Dimes/Middle Tennessee Chapter Request [2000653]	1101 Kermit Dr , Suite 201 Nashville, TN 37217- 5106	226	General support matching the personal gift of Robert Crosby, board member of The Frist Foundation	MAR226	2/12/2001
Paid (Exported) Scheduled 2/12/2001 Paid 2/14/2001	\$200	Christ Church Request [2000652]	15354 Old Hickory Boulevard Nashville, TN 37211	10000342	General support matching the personal gift of Joyce Lofton, staff member of The Frist Foundation	CHR10000 342	2/12/2001
Paid (Exported) Scheduled 2/14/2001 Paid 2/14/2001	\$50	Lipscomb University Request [2000657]	3901 Granny White Pike Nashville, TN 37204- 3951	387	General support matching the personal gift of Colette Easter, staff member of The Frist Foundation	DAV387	2/14/2001
Paid (Exported) Scheduled 2/8/2001 Paid 2/14/2001	\$6,000	Leadership Nashville Foundation Request [2000373]	P O Box 190498 Nashville, TN 37219- 0498	109	General support for the 2000- 2001 program year	LEA109	1/23/2001
Paid (Exported) Scheduled 2/26/2001 Paid 2/14/2001	\$50,000	Cumberland Region Tomorrow Request [2000499]	2525 West End Ave , 4th Floor Nashville, TN 37203	10000291	Support over a two-year period to develop a long-range growth plan for Middle Tennessee	CUM10000 291	1/9/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 2/19/2001 Paid 2/28/2001	\$1,000	Vanderbilt Middle Tennessee Science & Engineering Fair Request [2000395]	Box 1829, Station B School of Engineering Nash Hc, TN 37235	428	General support for the 2001 fair	VAN428	2/19/2001
Paid (Exported) Scheduled 2/25/2001 Paid 2/28/2001	\$75,000	Fisk University Request [2000661]	1000 17th Ave N Nashville, TN 37208- 3051	242	To fund the search for a new president of Fisk University	FIS242	2/25/2001
Paid (Exported) Scheduled 2/16/2001 Paid 2/28/2001	\$5,000	Tennessee State Museum Foundation Request [2000362]	James K Polk Building 505 Deaderck Street Nashville, TN 37243- 1120	874	General support	TEN874	2/16/2001
Paid (Exported) Scheduled 2/27/2001 Paid 2/28/2001	\$10,000	Circle Players, Inc Request [2000347]	P O Box 190592 Nashville, TN 37219- 0592	535	Support for the 2000-2001 season	CIR535	2/25/2001
Paid (Exported) Scheduled 2/26/2001 Paid 2/28/2001	\$2,500	Community Foundation of Middle Tennessee Request [2000666]	210 23rd Ave N Nashville, TN 37203- 1502	190	General support matching the personal gift of Harvey Sperling, staff member of The Frist Foundation	COM190	2/26/2001
Paid (Exported) Scheduled 2/16/2001 Paid 2/28/2001	\$10,000	Girl Scout Council of Cumberland Valley Request [2000368]	P O Box 40466 Nashville, TN 37204- 0466	403	General support	CUM403	2/25/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 2/26/2001 Paid 2/28/2001	\$100	Saint Henry Church Request [2000667]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The Fris. Foundation	SA1100001 73	2/26/2001
Paid (Exported) Scheduled 2/28/2001 Paid 2/28/2001	\$10,000	Boy Scouts/Middle Tennessee Council Request [2000366]	3414 Hillsboro Road P O Box 150409 Nashville, TN 37215	738	General support	BOY738	2/28/2001
Paid (Exported) Scheduled 2/28/2001 Paid 3/6/2001	\$2,000	United Way of Metropolitan Nashville Request [2000662]	250 Venture Circle P O Box 280420 Nashville, TN 37228-0420	277	To help support the Nashville Youth Summit sponsored by United Way, the Mayor's Youth Council and the Youth Advisory Board for the Metro Health Department	UNI277	2/25/2001
Paid (Exported) Scheduled 2/28/2001 Paid 3/6/2001	\$10,000	Fannie Battle Day Home Request [2000415]	911 Shelby Avenue Nashville, TN 37206	139	General support	FAN139	2/27/2001
Paid (Exported) Scheduled 3/12/2001 Paid 3/13/2001	\$12,000	Nashville Public Radio Request [2000665]	630 Mainstream Drive Nashville, TN 37228-1204	4148	To fund a strategic planning process	NAS4148	3/12/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$5,500	Travellers Rest Request [2000567]	636 Farrell Parkway Nashville, TN 37220	1819	2001 internship grant to develop an educational packet regarding the African-American experience at Travellers Rest during the 19th century	TRA1819	1/30/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$6,000	Urban Housing Solutions Request [2000559]	411 Murfreesboro Road Nashville, TN 37210	4601	2001 internship grant to develop an "alert" process via the web, e-mail and fax to notify nonprofit agencies of housing vacancies. This marketing effort will target the Hispanic population.	CCS4601	1/30/2001
Paid (Exported) Scheduled 3/12/2001 Paid 3/13/2001	\$50	Salvation Army Request [2000678]	631 Dickerson Road P O Box 78625 Nashville, TN 37207-8625	536	General support in memory of Mary Corinne Frist matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation.	SAL536	3/12/2001
Paid (Exported) Scheduled 3/12/2001 Paid 3/13/2001	\$50	The Harpeth Hall School Request [2000677]	3801 Hobbs Road Nashville, TN 37215-0207	3733	General support in memory of Carol Elam matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation.	HAR3733	3/12/2001
Paid (Exported) Scheduled 3/12/2001 Paid 3/13/2001	\$100	The Harpeth Hall School Request [2000676]	3801 Hobbs Road Nashville, TN 37215-0207	3733	Support for the Annual Fund matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation.	HAR3733	3/12/2001
Paid (Exported) Scheduled 3/8/2001 Paid 3/13/2001	\$53,470	Metropolitan Government of Nashville and Davidson County Request [2000673]	Office of the Mayor Metropolitan Courthouse Nashville, TN 37201	4404	Additional support for a comprehensive performance audit of the Metro school system.	MET4404	3/8/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$4,500	PENCIL Foundation Request [2000654]	421 Great Circle Road, Suite 100 Nashville, TN 37228	289	2001 internship grant to develop a resource document of professional development opportunities for local educators.	PEN289	2/14/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 3/6/2001 Paid 3/13/2001 → Voided by Payment [5801]	\$7,000	American Red Cross of Nashville Request [2000669]	2201 Charlotte Avenue P O Box 23917 Nashville, TN 37202	682	For printing and production costs associated with a special gift matching campaign	AME682	3/26/2001
Paid (Exported) Scheduled 3/13/2001 Paid 3/13/2001	\$200	Woodmont Hills Church of Christ Request [2000683]	3710 Franklin Road Nashville, TN 37204	4229	General support matching the personal gift of Colette Easter, staff member of The Frist Foundation	WOO4229	3/13/2001
Paid (Exported) Scheduled 3/12/2001 Paid 3/13/2001	\$1,750	Frist Center for the Visual Arts, Inc Request [2000679]	919 Broadway Nashville, TN 37203	10000306	General support, matching the personal gift of Robert Crosby, board member of The Frist Foundation	FR1100003 06	3/12/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$5,450	Tennessee Repertory Theatre Request [2000539]	427 Chestnut Street Nashville, TN 37203	185	2001 internship grant to identify current summer camp needs in order to solidify the infrastructure for future camps	TEN185	1/30/2001
Paid (Exported) Scheduled 3/8/2001 Paid 3/13/2001	\$6,400	NashvilleREA D Request [2000660]	1701 West End Ave , Suite 100 Nashville, TN 37203	89	To fund a strategic planning effort to be conducted by the Center for Nonprofit Management	NAS89	3/8/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$4,510	Family & Children's Service Request [2000560]	201 23rd Ave N Nashville, TN 37203	369	2001 internship grant to collect and analyze client data in order to examine the effectiveness of services delivered - a requirement for national accreditation	FAM369	1/30/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$3,500	Senior Citizens, Inc Request [2000564]	1801 Broadway Nashville, TN 37203	706	2001 internship grant to develop a marketing plan and consolidate the membership packet in order to streamline and standardize the membership process	SEN706	1/30/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$5,795	Bethlehem Centers Request [2000544]	1417 Charlotte Ave Nashville, TN 37203- 3413	340	2001 internship grant to develop promotional brochures for the center's programs targeting teenagers and perspective volunteers	BET340	1/30/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$3,500	Country Music Foundation Request [2000572]	222 Fifth Ave S Nashville, TN 37203	2071	2001 internship grant to assist CMF historian in the reviewing, editing and storing of the oral history collection in compliance with the Chicago Manual of Style	COU2071	1/30/2001
Paid (Exported) Scheduled 3/13/2001 Paid 3/13/2001	\$2,500	Frist Center for the Visual Arts, Inc Request [2000684]	919 Broadway Nashville, TN 37203	10000306	General support matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	FR1100003 06	3/13/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$3,500	Exchange Club Family Center Request [2000554]	139 Thompson Lane Nashville, TN 37211	168	2001 internship grant to develop a policies and procedures manual, curriculum, a volunteer training manual and a marketing plan for a new program, Time Out for Moms	EXC168	1/30/2001
Paid (Exported) Scheduled 3/5/2001 Paid 3/13/2001	\$100,000	Nashville Civic Design Center Request [2000531]	Bennie Dillon Building 700 Church St , Suite 102 Nashville, TN 37203	10000323	To help establish an urban design center for Nashville	NAS10000 323	1/23/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$3,950	Interfaith Dental Clinic Request [2000549]	1721 Patterson St Nashville, TN 37203	3097	2001 internship grant to research the effect of services on patients' employment opportunities, absenteeism, self-esteem and cycle of poor oral hygiene	INT3097	1/30/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$6,000	Magdalene, Inc Request [2000550]	P O Box 6330-B Nashville, TN 37235	10000140	2001 internship grant to implement the business plan for Thistle, a new company launched by Magdalene and staffed by residents which will produce and market decorative candles to religious bookstores nationwide	MAG1000 0140	1/30/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$4,200	Metro Public Education Foundation Request [2000562]	P O Box 50640 Nashville, TN 37205	2539	2001 internship grant to update the website to broaden its capabilities and improve communication with teachers and administrators	MET2539	1/30/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$4,315	Nashville Children's Theatre Request [2000561]	724 Second Ave S Nashville, TN 37210	617	2001 internship grant to create a ten-week teacher training curriculum for drama instructors	NAS617	1/30/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$6,000	Prevent Child Abuse of Tennessee Request [2000545]	333 South Gallatin Road, Suite 10 Madison, TN 37115	2484	2001 internship grant to develop a volunteer procedures manual and a resource manual for parents	PRE2484	1/30/2001
Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$3,500	Project Return, Inc Request [2000540]	1200 Division Street, Suite 200 Nashville TN 37203	2598	2001 internship grant to design a survey and conduct interviews with inmates in order to draft recommendations for the state Dept of Corrections and Project Return regarding the pre-release needs of inmates	PRO2598	1/30/2001

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Paid (Exported) Scheduled 3/14/2001 Paid 3/13/2001	\$5,000	Dede Wallace Center Request [2000569]	1101 Sixth Ave N P O Box 40406 Nashville, TN 37204 0406	2121	2001 internship grant to research and collect the appropriate software, set up a web server and create four interactive websites which will be maintained by resident students	DED2121	1/30/2001
Paid (Exported) Scheduled 3/16/2001 Paid 3/28/2001	\$5,000	Nashville's Table Request [2000689]	1416 Lebanon Road Nashville, TN 37210- 3165	2584	General support	NAS2584	3/16/2001
Paid (Exported) Scheduled 3/15/2001 Paid 3/28/2001	\$2,000	Friends of Warner Parks, Inc Request [2000369]	50 Vaughn Road Nashville, TN 37221	782	To support the Special Work, Education and Trails (S W E A T ) program through which students are assigned by Juvenile Court to maintain the parks	FRI782	3/15/2001
Paid (Exported) Scheduled 3/20/2001 Paid 3/28/2001	\$2,000	American Cancer Society of Nashville Request [2000399]	2008 Charlotte Avenue Nashville, TN 37203- 9843	126	General support	AME126	3/20/2001
Paid (Exported) Scheduled 3/26/2001 Paid 3/28/2001	\$200	Christ Church Request [2000701]	15354 Old Hickory Boulevard Nashville, TN 37211	10000342	General support matching the personal gift of Joyce M Lofton, staff member of The Frist Foundation	CHR10000 342	3/26/2001
Paid (Exported) Scheduled 3/28/2001 Paid 3/28/2001	\$5,000	Faith Family Medical Clinic of Nashville Request [2000297]	326 21st Ave N Nashville, TN 37203	10000255	To explore the financial feasibility of establishing a medical clinic for low-income working people	FAI100002 55	11/20/2000



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Paid (Exported) Scheduled 3/27/2001 Paid 3/28/2001	\$20,000	Young Leaders Council Request [2000381]	2200 Hillsboro Road, Suite 260 Nashville, TN 37212	2639	Support for program to train young professionals for service on nonprofit boards	YOU2639	3/20/2001
Paid (Exported) Scheduled 3/28/2001 Paid 3/28/2001	\$100,000	Faith Family Medical Clinic of Nashville Request [2000632]	326 21st Ave N Nashville, TN 37203	10000255	To help establish a medical clinic for low-income working people	FAI10000255	1/9/2001
Paid (Exported) Scheduled 4/12/2001 Paid 4/16/2001	\$200	Saint Henry Church Request [2000765]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The Frist Foundation	SAI10000173	4/12/2001
Paid (Exported) Scheduled 4/11/2001 Paid 4/16/2001	\$50	Mercy Children's Clinic Request [2000762]	112 Ninth Avenue South P O Box 1346 Franklin, TN 37065	10000094	General support matching the personal gift of Robert Crosby, board member of The Frist Foundation	MER1000094	4/11/2001
Paid (Exported) Scheduled 4/10/2001 Paid 4/16/2001	\$2,500	Music City Blues Request [2000749]	P O Box 22852 Nashville, TN 37202-2852	4055	Support for the 2000-2001 Blues in the Schools/Blues in the Library programs	MUS4055	4/10/2001
Paid (Exported) Scheduled 4/12/2001 Paid 4/16/2001	\$25	Multiple Sclerosis Association Of America Request [2000767]	P O Box 5047 Hagerstown, MD 21741-5047	1033	General support matching the personal gift of Barbie Baker, staff member of The Frist Foundation	MUL1033	4/12/2001

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Paid (Exported) Scheduled 4/4/2001 Paid 4/16/2001	\$750	Nashville Zoo, Inc Request [2000733]	3777 Nolensville Road Nashville, TN 37211	88	General support matching the personal gift of Robert Crosby, board member of The Frist Foundation	NAS88	4/4/2001
Paid (Exported) Scheduled 4/16/2001 Paid 4/16/2001	\$1,000	Boy Scouts/Middle Tennessee Council Request [2000710]	3414 Hillsboro Road P O Box 150409 Nashville, TN 37215	738	General support matching the personal gift of Charles J Kane, Director Ementus of The Frist Foundation	BOY738	3/29/2001
Paid (Exported) Scheduled 4/16/2001 Paid 4/16/2001	\$10,000	Diocese of Nashville Request [2000709]	2400 21st Avenue Nashville, TN 37212- 5302	10000278	Capital support for the Growing in Faith for Tomorrow Campaign, matching the personal gift of Charles Kane, Director Ementus of The Frist Foundation	DIO100002 78	3/29/2001
Paid (Exported) Scheduled 4/11/2001 Paid 4/16/2001	\$25,000	Humanities Tennessee Request [2000360]	1003 18th Ave S Nashville, TN 37212- 2104	624	Support for the Southern Festival of Books	TEN624	4/11/2001
Paid (Exported) Scheduled 4/26/2001 Paid 4/16/2001	\$50,000	Girl Scout Council of Cumberland Valley Request [2000210]	P O Box 40466 Nashville, TN 37204- 0466	403	Capital support for improvements to the Council's 10 camps in Middle Tennessee	CUM403	4/26/2000
Paid (Exported) Scheduled 4/11/2001 Paid 4/16/2001	\$25,000	Special Olympics Tennessee Request [2000422]	1900 12th Ave S , Suite B Nashville, TN 37203	358	General support including underwriting for the annual summer games, scheduled for May 18 and 19 at Vanderbilt University	SPE358	4/10/2001

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Paid (Exported) Scheduled 4/11/2001 Paid 4/16/2001	\$10,000	Nature Conservancy of Tennessee Request [2000377]	2021 21st Avenue S, Suite C400 Nashville, TN 37212	218	General support	NAT218	4/11/2001
Paid (Exported) Scheduled 4/30/2001 Paid 4/30/2001	\$7,775	Community Impact' Nashville Request [2000711]	P O Box 121648 Nashville, TN 37212	10000343	Support for a strategic planning effort and outreach materials	COM10000 343	4/30/2001
Paid (Exported) Scheduled 4/18/2001 Paid 4/30/2001	\$50,000	Salama Fellowship Urban Ministries Request [2000750]	1205 Eighth Ave S Nashville, TN 37203	4191	Funding toward a \$600,000 campaign to renovate and refurbish the agency's program and administrative building at 1205 Eighth Avenue South	SAL4191	4/18/2001
Paid (Exported) Scheduled 4/18/2001 Paid 4/30/2001	\$200	Woodmont Hills Church of Chrnt Request [2000841]	3710 Franklin Road Nashville, TN 37204	4229	General support matching the personal gift of Colette Easter, staff member of The Frist Foundation	WOO4229	4/18/2001
Paid (Exported) Scheduled 4/23/2001 Paid 4/30/2001	\$5,000	Southern Environmental Law Center Request [2000764]	201 W Main St Charlottesville, VA 22902-5065	10000330	To help underwrite publication of a study on land use and transportation in the Nashville area	SOU10000 330	4/23/2001
Paid (Exported) Scheduled 4/25/2001 Paid 4/30/2001	\$15,553	Metropolitan Nashville Public Schools Request [2000526]	2601 Bransford Avenue Nashville, TN 37204	2684	To underwrite professional fees involved in the national search for a new Director of Schools	MET2684	1/24/2001

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Paid (Exported) Scheduled 4/25/2001 Paid 4/30/2001	\$5,000	The Bridge Inc Request [2000384]	c/o YMCA 900 Church St Nashville, TN 37203	2958	Operating support for summer enrichment program for at-risk 7th, 8th and 9th graders with strong academic potential	BRI2958	4/25/2001
Paid (Exported) Scheduled 4/18/2001 Paid 4/30/2001	\$50,000	Learning Plus Foundation Request [2000664]	2633 Ravine Drive Nashville, TN 37217	4710	Operating support for Project Starfish, a learning enhancement program for academically at-risk children in grades K through 3	LEA4710	4/18/2001
Paid (Exported) Scheduled 4/18/2001 Paid 4/30/2001	\$175	YMCA of Middle Tennessee Request [2000840]	900 Church Street Nashville, TN 37203	353	Support for the annual giving campaign, matching the personal gift of Colette Easter, staff member of The Frist Foundation	YMC353	4/18/2001
Paid (Exported) Scheduled 4/25/2001 Paid 4/30/2001	\$15,000	Nashville Shakespeare Festival Request [2000356]	800 4th Ave South Nashville, TN 37210	380	Support for the Shakespeare Festival in the summer of 2002	NAS380	4/12/2001
Paid (Exported) Scheduled 4/18/2001 Paid 4/30/2001	\$50,000	Nashville Ballet Request [2000724]	3630 Redmon Street Nashville, TN 37209-4827	648	Capital support to establish permanent rehearsal and administrative space	NAS648	4/18/2001
Paid (Exported) Scheduled 5/4/2001 Paid 5/7/2001	\$4,353	Nashville Independent Film Festival Request [2000694]	P O Box 24330 Nashville, TN 37202-4330	3802	2001 technology grant to purchase two computers and printers, networking hardware and installation to increase productivity and efficiency	NAS3802	5/4/2001

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Paid (Exported) Scheduled 5/7/2001 Paid 5/15/2001	\$2,000	National Kidney Foundation of Middle Tennessee Request [2000868]	2120 Crestmoor Road Nashville, TN 37215- 2613	208	General support	NAT208	5/7/2001
Paid (Exported) Scheduled 5/7/2001 Paid 5/15/2001	\$5,000	Interfaith Dental Clinic Request [2000866]	1721 Patterson St Nashville, TN 37203	3097	General support while organization is developing its base of individual donors	INT3097	5/7/2001
Paid (Exported) Scheduled 5/9/2001 Paid 5/15/2001	\$50	Lipscomb University Request [2000870]	3901 Granny White Pike Nashville, TN 37204- 3951	387	General support matching the personal gift of Colette Easter, staff member of The First Foundation	DAV387	5/9/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$4,800	Mockingbird Theatre Request [2000761]	P O Box 24002 Nashville, TN 37202	3951	To purchase a laptop computer, networking hardware, software, a digital camera, scanner, printer, training and maintenance for marketing and archival purposes	MOC3951	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$7,850	Mental Health Association of Middle Tennessee Request [2000723]	2416 21st Ave S , Suite 201 Nashville, TN 37212	1223	To purchase two computers, a laptop and two printers to replace outdated equipment and increase administrative operations	MEN1223	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$1,200	McNeilly Center for Children Request [2000756]	400 Menden St Nashville, TN 37207	632	To purchase a computer workstation, printer, and software upgrades to improve accounting and administrative efficiency	MCN632	5/22/2001

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Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$7,350	Martha O'Bryan Center Request [2000716]	711 S Seventh St Nashville, TN 37206- 3995	737	To purchase software and memory upgrades and data backup system to enhance technology infrastructure for greater office efficiency	MAR737	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$6,500	Luton Mental Health Services Request [2000695]	1921 Ransom Place Nashville, TN 37217	2534	To purchase five computer workstations, installation and training to increase the efficiency of data collection and case management	LUT2534	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$5,000	Love In The Real World, Inc Request [2000787]	1125 Eighth Ave S P O Box 331024 Nashville, TN 37212	4227	To purchase additional computer hardware and software to accomodate agency's growth	LOV4227	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$4,000	Love Helps Request [2000730]	P O Box 669 Madison, TN 37116	3742	To purchase a computer workstation, server, printer and software upgrades to support agency growth	LOV3742	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$1,500	Monroe Harding Children's Home Request [2000769]	1120 Glendale Lane Nashville, TN 37204	660	To purchase a fax machine to improve office efficiency	MON660	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$9,000	Interfaith Dental Clinic Request [2000837]	1721 Patterson St Nashville, TN 37203	3097	To purchase six computer workstations, two printers, cable modem for Internet, installation and training to replace outdated equipment and improve office efficiency	INT3097	5/22/2001

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Paid (Exported) Scheduled 5/7/2001 Paid 5/23/2001	\$8,000	Woodbine Community Organization Request [2000770]	222 Ornel Avenue Nashville, TN 37210	584	To purchase four computers, a server, consulting services and training to enhance data collection and management	WOO584	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$7,500	Historic Nashville, Inc Request [2000799]	P O Box 190516 Nashville, TN 37219-0516	2524	To purchase a computer workstation, various software, and networking equipment to monitor preservation projects, disseminate educational information, track membership data and update communications materials	HIS2524	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$3,200	Kids for a Clean Environment Request [2000758]	P O Box 158254 Nashville, TN 37215-8254	527	To purchase a computer workstation, installation, training and website updates to enhance membership services	KID527	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$5,000	NAMI Nashville Request [2000802]	2400 White Avenue Nashville, TN 37204-2235	3881	To purchase a computer workstation, software, laser printer and a fax machine to enhance administrative operations	NAM3881	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$9,500	Nashville Adult Literacy Council Request [2000795]	4805 Park Ave , Suite 211 Nashville, TN 37209	533	To purchase three computer workstations and training to establish a data network and replace outmoded equipment	NAS533	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$8,400	Nashville Humane Association Request [2000843]	112 Harding Place Nashville, TN 37205-3741	62	For shelter management software, installation and training to increase productivity and improve service to clients	NAS62	5/22/2001

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Paid (Exported) Scheduled 5/4/2001 Paid 5/23/2001	\$3,000	Nashville Shakespeare Festival Request [2000818]	800 4th Ave South Nashville, TN 37210	380	To purchase fundraising software, technical support and training to enhance donor development	NAS380	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$7,900	High Hopes, Inc Request [2000768]	P O Box 150932 Nashville, TN 37215	2281	To purchase a computer workstation, network server, printer, software, and installation to enable the agency to shift to electronic scheduling	HIG2281	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$8,300	Nashville's Table Request [2000797]	1416 Lebanon Road Nashville, TN 37210-3165	2584	To purchase five handheld PCs to track and record food transfers in the field	NAS2584	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$3,000	PENCIL Foundation Request [2000734]	421 Great Circle Road, Suite 100 Nashville, TN 37228	289	To enhance website through software upgrades and training to more effectively communicate with partner organizations	PEN289	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$3,000	NashvilleREA D Request [2000708]	1701 West End Ave , Suite 100 Nashville, TN 37203	89	For the development of a plan to standardize technology and increase client services and office productivity	NAS89	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$10,700	Pastoral Counseling Centers Request [2000785]	100 Vine Court Nashville, TN 37205-2052	1301	To purchase hardware and software upgrades to streamline appointments and billing activities	PAS1301	5/22/2001



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Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$4,900	National Kidney Foundation of Middle Tennessee Request [2000759]	2120 Crestmoor Road Nashville, TN 37215- 2613	208	To purchase three computer workstations, printer, tape and zip drive and a digital camera to improve office efficiency	NAT208	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$5,800	Nature Conservancy of Tennessee Request [2000823]	2021 21st Avenue S, Suite C400 Nashville, TN 37212	218	To purchase a color laser printer, desktop computer and digital camera to bring communication activities in-house	NAT218	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$4,000	Our Kids, Inc Request [2000754]	1900 Hayes Street Nashville, TN 37203	217	To purchase an LCD projector to be used for training and educational programming	OUR217	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$6,600	Affordable Housing Resources Request [2000822]	1011 Cherry Avenue Nashville, TN 37203	1512	To purchase telephone system upgrades	AFF1512	5/22/2001
Paid (Exported) Scheduled 5/14/2001 Paid 5/23/2001	\$2,500	Nashville OIC Request [2000829]	1507 Meharry Boulevard P O Box 280507 Nashville, TN 37208	2580	To purchase three printers, two port lines, three phones, fax machine, software, video camera, laptop computer and professional development to improve office efficiency	NAS2580	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$5,000	Cumberland River Compact Request [2000854]	P O Box 41721 Nashville, TN 37204- 1721	1000059	To purchase a laptop computer and LCD projector to be used for community presentations	CUM10000 059	5/22/2001

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Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$1,200	Joy Ministries Inc Request [2000813]	1334 Otter Creek Road Nashville, TN 37215	4626	To purchase an all-in-one printer and a telephone system to enhance administrative operations	JOY4626	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$15,000	Planned Parenthood of Middle and East TN Request [2000705]	50 Vantage Way, Suite 102 Nashville, TN 37228	2595	To purchase a telephone system at the Midtown clinic to replace outdated equipment	PLA2595	5/22/2001
Paid (Exported) Scheduled 5/18/2001 Paid 5/23/2001	\$1,250	YMCA of Middle Tennessee Request [2000861]	900 Church Street Nashville, TN 37203	353	Support of "We Build People" annual giving campaign, matching the personal gift of Charles J Kane, Director Ementus of The Frnst Foundation	YMC353	4/24/2001
Paid (Exported) Scheduled 5/21/2001 Paid 5/23/2001	\$2,000	Anti- Defamation League/Southe ast Region Request [2000873]	One Securities Centre, Suite 610 3490 Piedmont Road NE Atlanta, GEO 30305	672	General support, in lieu of table sponsorship for dinner June 12 at the Renaissance Hotel honoring Al and Tipper Gore	ANT672	5/21/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$8,300	Access Services of Middle Tennessee Request [2000816]	2222 Metro Center Blvd, Suite 126 Nashville, TN 37228	2559	To purchase six computer workstations to complete a wireless computer network	ACC2559	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$3,500	Alive Hospice, Inc Request [2000727]	P O Box 23588 Nashville, TN 37202- 3588	1712	To purchase hardware and software to bring website management in-house	ALI1712	5/22/2001

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Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$9,000	American Red Cross of Nashville Request [2000811]	2201 Charlotte Avenue P O Box 23917 Nashville, TN 37202	682	To upgrade server and replace three network printers to keep pace with workload demand	AME682	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$12,000	CASA Request [2000794]	100 Woodland Street Nashville, TN 37213	1518	To purchase two laptop computers, three workstations, an LCD projector, and various hardware to improve overall office productivity	COU1518	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$8,400	Catholic Charities of Tennessee Request [2000801]	30 White Bridge Road Nashville, TN 37205	2477	To purchase two computer workstations and a network server to improve the operating efficiency of the Assumption/St Vincent North Nashville Outreach Project	CAT2477	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$9,400	Center for Nonprofit Management Request [2000852]	44 Vantage Way, Suite 230 Nashville, TN 37228	294	To replace eight computer workstations, upgrade network hardware and software, and train personnel in its use to enhance workplace efficiency	CEN294	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$2,500	Community Care Fellowship Request [2000821]	511 S Eighth St Nashville TN 37206	2491	To purchase a laptop computer to enhance community presentations	COM2491	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$9,700	Alzheimer's Association Mid South Chapter Request [2000850]	4004 Hillsboro Pike, Suite 219B Nashville, TN 37215	2459	To purchase database software, a computer workstation, network installation and an additional phone line to accommodate growth	ALZ2459	5/22/2001

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Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$2,400	Cumberland Division Ser- NMRA Request [2000691]	220 Willow Street Nashville TN 37210	3039	To purchase a notebook computer, software and color printer for cataloging library items and enhancing community presentations	CUM3039	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$350	Happy Tales Humane Request [2000855]	230 Franklin Road, Suite 1302 Franklin, TN 37064	10000385	To purchase software and training to improve administrative effectiveness and increase donations	HAP10000 385	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$8,200	Cumberland Science Museum Request [2000830]	800 Fort Negley Blvd Nashville, TN 37203	240	To purchase a notebook computer, LCD projector, digital video camera, software and hardware for museum and community presentations	CUM240	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$6,500	CYI/STARS Request [2000743]	2416 Hillsboro Rd , Suite 200 Nashville, TN 37212	2597	To purchase a laptop computer and multimedia projector to increase efficiency of community presentations	PRO2597	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$2,500	Don't Follow Me Request [2000725]	1310 Jefferson Street, Suite 208 Nashville, TN 37208	3862	To purchase software upgrades, a digital camera and CD Writer to bring printing in-house and to professionalize community presentations	DON3862	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$900	Down Syndrome Association of Middle Tennessee Request [2000842]	2001 Woodmont Blvd Nashville, TN 37215	4521	To purchase a digital camera for enhancing newsletters, website and community presentations	DOW4521	5/22/2001

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Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$6,750	Exchange Club Family Center Request [2000789]	139 Thompson Lane Nashville, TN 37211	168	To purchase fundraising software, a laptop computer and multimedia projector to bring fundraising in-house and improve efficiencies in development office	EXC168	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$7,850	First Steps, Inc Request [2000809]	4414 Granny White Pike Nashville, TN 37204	2513	To purchase two laptop computers, three computer workstations, software and computer training to improve data collection and management	FIR2513	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$5,000	Friends of Beaman Park Request [2000704]	P O Box 188 Joelton, TN 37080	10000292	To purchase a computer workstation, software, two printers, scanner, fax machine, telephone, digital camera, training and installation to improve communication and administrative operations	FR1100002 92	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$4,250	Friends of Radnor Lake Request [2000828]	1160 Otter Creek Road Nashville, TN 37220	2520	To purchase a computer workstation, printer, scanner, software, telephone and networking equipment to support membership and development activities	FR12520	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$5,000	Friends of Wamer Parks, Inc Request [2000786]	50 Vaughn Road Nashville, TN 37221	782	To purchase a graphic design workstation, scanner, software and digital camera to handle print, video and website tasks	FR1782	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$2,100	Gilda's Club of Nashville Request [2000738]	1033 18th Ave S Nashville, TN 37212	4155	To purchase a computer workstation to enhance the production of promotional materials	GIL4155	5/22/2001

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Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$7,300	Goodwill Industries of Middle Tennessee Request [2000831]	1015 Herman St Nashville, TN 37208-3143	2038	To purchase 10 computer workstations and software licenses to improve client tracking, internal communication and reporting	GOO2038	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$3,900	Gordon Jewish Community Center Request [2000815]	801 Percy Warner Blvd Nashville, TN 37205	2527	To purchase a new server to accommodate necessary upgrades to accounting software	JEW2527	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$4,000	Community Impact Nashville Request [2000721]	P O Box 121648 Nashville, TN 37212	10000343	To purchase two notebook computers, a printer, two cell phones and software to be used by field staff	COM10000343	5/22/2001
Paid (Exported) Scheduled 5/23/2001 Paid 5/23/2001	\$12,000	Second Harvest Food Bank of Middle Tennessee Request [2000825]	608 20th Ave N Nashville, TN 37203	792	To develop web-based software linked to the agency's web page to permit customers to place food orders on-line	SEC792	5/23/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$8,500	Humanities Tennessee Request [2000819]	1003 18th Ave S Nashville, TN 37212-2104	624	To purchase six computer workstations to replace outmoded equipment	TEN624	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$1,050	Prevent Child Abuse of Tennessee Request [2000686]	333 South Gallatin Road, Suite 10 Madison, TN 37115	2484	To purchase a computer workstation to enhance administrative operations	PRE2484	5/22/2001

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Paid (Exported) Scheduled 5/23/2001 Paid 5/23/2001	\$7,250	World Relief Inc /Nashville Request [2000812]	3221 Nolensville Rd , Suite 100 Nashville, TN 37211	2737	To purchase a laptop computer, two computer workstations a printer and softw are to improve office efficiency	WOR2737	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$2,250	Youth Encouragement Services Request [2000670]	521 McIver Street Nashville, TN 37211	2693	To purchase a computer workstation, printer and database software training to improve efficiency in database management and to increase the number of donors	YOU2693	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$5,600	You Have the Power Request [2000696]	2814 12th Ave S , Suite 204 Nashville, TN 37204	3842	To purchase a laptop computer, computer workstation and LCD projector to be used for greater office efficiency and educational presentations	YOU3842	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$2,600	Welcome Home Ministries Request [2000744]	P O Box 100183 Nashville, TN 37224	4556	To purchase a desktop computer, printer, scanner, fax machine and software upgrades to improve office efficiency	WEL4556	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$10,000	United Neighborhood Health Services Request [2000772]	617 South Eighth St Nashville, TN 37206	2021	To purchase software, training and maintenance to enhance data collection and management	UNI2021	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$600	Tying Nashville Together Request [2000851]	P O Box 121371 Nashville, TN 37212- 1371	2919	To purchase a cell phone, computer software, and a tv/vcr to improve administrative and field operations	TYI2919	5/22/2001

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Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$4,000	TPAC Management Corporation Request [2000771]	P O Box 190660 Nashville, TN 37219	300	To expand network infrastructure to support company growth and to purchase a digital camera to enhance educational programming	TPA300	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$2,250	The Spina Bifida Association of Middle Tennessee Request [2000846]	P O Box 23056 Nashville, TN 37202- 3056	10000179	To purchase a computer workstation, printer and fax machine to develop an on-line merchandising program	SPI100001 79	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$6,800	The Land Trust for Tennessee, Inc Request [2000782]	P O Box 23473 Nashville, TN 37202	10000074	To purchase a database software management system to enhance land protection and fundraising data	LAN10000 074	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$6,900	Rape and Sexual Abuse Center Request [2000732]	25 Lindsley Avenue Nashville, TN 37210	735	To purchase a digital camera, LCD projector and a laptop computer to enhance website, staff training and community presentations	RAP735	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$3,300	Tennessee Golf Foundation Request [2000699]	400 Franklin Road Franklin, TN 37069	4370	To purchase fundraising software upgrades	TEN4370	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$6,000	Tennessee Environmental Council Request [2000817]	One Vantage Way, Suite D 105 Nashville, TN 37228	103	To purchase two computer workstations, backup hardware, hardware and software upgrades, a digital camera and installation to increase office efficiency	TEN103	5/22/2001



Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$2,300	Tennessee Conference on Social Welfare Request [2000790]	P O Box 190003 Nashville, TN 37219- 0003	2590	To purchase a computer workstation to handle website, e-mail and broadcast faxes and various software to improve office operations	TEN2590	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$2,200	Special Olympics Tennessee Request [2000751]	1900 12th Ave S , Suite B Nashville, TN 37203	358	To purchase 12 two-way radios for communication during sporting events	SPE358	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$5,500	Siloam Family Health Center Request [2000791]	1423 12th Ave S Nashville, TN 37203	10000188	To purchase two computer workstations and consulting services for website development to enhance marketing efforts	SIL100001 88	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$6,600	Senior Citizens, Inc Request [2000856]	1801 Broadway Nashville, TN 37203	706	To purchase four laptop computers and four portable printers for the field staff of the Living at Home program	SEN706	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$5,000	Salvation Army Request [2000778]	631 Dickerson Road P O Box 78625 Nashville, TN 37207- 8625	536	To upgrade network server and support technology to expand database management capacity	SAL536	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$2,000	Rochelle Center Request [2000742]	1020 Southside Court Nashville, TN 37203	1131	To create a web page, install a router and purchase software in order to reduce expenses and improve office efficiency	ROC1131	5/22/2001

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Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$6,600	Project Return, Inc Request [2000755]	1200 Division Street, Suite 200 Nashville, TN 37203	2598	To purchase a new telephone system to accommodate an expanding client base	PRO2598	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$5,000	Progress, Inc Request [2000780]	319 Ezell Pike Nashville, TN 37217	1904	To purchase database software licenses and three computer workstations to replace outmoded equipment and allow staff better access to data	PRO1904	5/22/2001
Paid (Exported) Scheduled 5/22/2001 Paid 5/23/2001	\$7,000	Tennessee Independent Colleges and Universities Assn Request [2000731]	2409 21st Ave S, Suite 202 Nashville, TN 37212-5317	229	To purchase a telephone system to replace an outdated system	TEN229	5/22/2001
Paid (Exported) Scheduled 5/24/2001 Paid 5/24/2001	\$3,700	Community Shares Middle Tennessee Request [2000774]	480 Craighead Street Nashville, TN 37204	3913	To purchase a digital camera, laptop computer, scanner, zip drive, software and training to enhance marketing and training efforts	COM3913	5/24/2001
Paid (Exported) Scheduled 5/29/2001 Paid 5/31/2001	\$375	Tennessee Repertory Theatre Request [2000878]	427 Chestnut Street Nashville, TN 37203	185	General support matching the personal gift of Charles J. Kane, Director Emeritus of The Frist Foundation	TEN185	5/29/2001
Paid (Exported) Scheduled 5/30/2001 Paid 5/31/2001	\$15,000	Cottage Cove Request [2000863]	630 Benton Avenue Nashville, TN 37204	10000390	Capital improvements at day care program serving at-risk children	COT10000390	5/30/2001

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Paid (Exported) Scheduled 5/31/2001 Paid 5/31/2001	\$100	Saint Henry Church Request [2000882]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The Frist Foundation	SAI100001 73	5/31/2001
Paid (Exported) Scheduled 6/12/2001 Paid 6/12/2001	\$10,000	Vanderbilt University Request [2000898]	205 Kirkland Hall Nashville, TN 37240	10000402	General support designated by Ken Roberts	VAN10000 402	6/12/2001
Paid (Exported) Scheduled 6/8/2001 Paid 6/12/2001	\$1,500	Vanderbilt Athletic Department Request [2000893]	2601 Jess Neely Drive Nashville, TN 37212	10000078	Support of the National Commodore Club matching the personal gift of Charles J Kane, Director Ementus of The Frist Foundation	VAN10000 078	6/8/2001
Paid (Exported) Scheduled 6/12/2001 Paid 6/12/2001	\$10,000	Vanderbilt University Request [2000899]	205 Kirkland Hall Nashville, TN 37240	10000402	General support matching the personal gift of Kenneth L Roberts, board member of The Frist Foundation	VAN10000 402	6/12/2001
Paid (Exported) Scheduled 6/7/2001 Paid 6/14/2001	\$2,000	Boston Symphony Orchestra, Inc Request [2000425]	Tanglewood Program 301 Massachusetts Avenue Boston, MA 02115	748	Support for Tanglewood	BOS748	6/7/2001
Paid (Exported) Scheduled 6/13/2001 Paid 6/14/2001	\$16,000	Tennessee State Museum Foundation Request [2000885]	James K Polk Building 505 Deaderick Street Nashville, TN 37243-1120	874	Underwriting for an educational guide to accompany a traveling exhibition featuring the print works of Red Grooms	TEN874	6/13/2001

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Paid (Exported) Scheduled 6/5/2001 Paid 6/14/2001	\$2,500	Love Helps Request [2000887]	P O Box 669 Madison, TN 37116	3742	General support for the 2001-02 school year	LOV3742	6/5/2001
Paid (Exported) Scheduled 6/30/2001 Paid 6/14/2001	\$5,000	CYI/STARS Request [2000387]	2416 Hillsboro Rd , Suite 200 Nashville, TN 37212	2597	General support for the school-based programs using positive role-model program to prevent substance abuse	PRO2597	6/7/2001
Paid (Exported) Scheduled 6/11/2001 Paid 6/14/2001	\$30	Friends of Warner Parks, Inc Request [2000896]	50 Vaughn Road Nashville, TN 37221	782	General support matching the personal gift of Harvey Sperling, staff member of The Frist Foundation	FRI782	6/11/2001
Paid (Exported) Scheduled 6/8/2001 Paid 6/14/2001	\$200	Woodmont Hills Church of Christ Request [2000895]	3710 Franklin Road Nashville, TN 37204	4229	General support matching the personal gift of Colette Easter, staff member of The Frist Foundation	WOO4229	6/8/2001
Paid (Exported) Scheduled 6/8/2001 Paid 6/14/2001	\$50	World Christian Broadcasting Request [2000894]	605 Bradley Court Franklin, TN 37067	10000086	General support matching the personal gift of Colette Easter, staff member of The Frist Foundation	WOR1000 0086	6/8/2001
Paid (Exported) Scheduled 6/5/2001 Paid 6/14/2001	\$7,200	Tennessee Conference on Social Welfare Request [2000880]	P O Box 190003 Nashville, TN 37219- 0003	2590	Support for a strategic planning and fund development consultation through the Center for Nonprofit Management	TEN2590	6/5/2001

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Paid (Exported) Scheduled 6/30/2001 Paid 6/14/2001	\$125,000	Nashville Symphony Association Request [970724]	2000 Glen Echo Road, Suite 204 Nashville, TN 37215	194	Support for a special campaign to strengthen the orchestra and bring it into national prominence	NAS194	7/30/1998
Paid (Exported) Scheduled 6/5/2001 Paid 6/14/2001	\$5,000	Mockingbird Theatre Request [2000884]	P O Box 24002 Nashville, TN 37202	3951	General support	MOC3951	6/5/2001
Paid (Exported) Scheduled 6/7/2001 Paid 6/14/2001	\$15,000	Nashville Chamber Orchestra Request [2000876]	1204 Elmwood Avenue Nashville, TN 37212	4161	To fund a strategic planning process focused on enhancing marketing and fundraising efforts	NAS4161	6/7/2001
Paid (Exported) Scheduled 6/20/2001 Paid 6/21/2001	\$100	Samt Henry Church Request [2000904]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The Frist Foundation	SAI100001 73	6/20/2001
Paid (Exported) Scheduled 7/1/2001 Paid 7/3/2001	\$15,000	Nashville Chamber Orchestra Request [2000351]	1204 Elmwood Avenue Nashville, TN 37212	4161	Support for the 2001-2002 season	NAS4161	6/25/2001
Paid (Exported) Scheduled 7/3/2001 Paid 7/3/2001	\$1,500	Lights Chapel Baptist Church Request [2000917]	Lights Chapel Road Post Office Box 278 Greenbrier, TN 37073	10000312	General support matching the personal gift of Regina Nash staff member of The Frist Foundation	LIG100003 12	7/3/2001

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Paid (Exported) Scheduled 7/15/2001 Paid 7/3/2001	\$50,000	Greater Nashville Regional Community Foundation Request [980107]	211 Commerce St , Suite 100 Nashville, TN 37201	10000180	Support for community development efforts of Partnership 2000 through the Greater Nashville Regional Community Foundation from 1998 to 2002	GRE10000 180	1/29/1998
Paid (Exported) Scheduled 6/25/2001 Paid 7/3/2001	\$500	Boston Symphony Orchestra, Inc Request [2000425]	Tanglewood Program 301 Massachusetts Avenue Boston, MA 02115	748	Support for Tanglewood	BOS748	6/7/2001
Paid (Exported) Scheduled 6/26/2001 Paid 7/3/2001	\$6,000	Second Harvest Food Bank of Middle Tennessee Request [2000910]	608 20th Ave N Nashville, TN 37203	792	Emergency funding to sustain food box programs in satellite sites	SEC792	6/26/2001
Paid (Exported) Scheduled 7/5/2001 Paid 7/17/2001	\$20,000	Community Foundation of Middle Tennessee Request [2000888]	210 23rd Ave N Nashville, TN 37203- 1502	190	Consulting work to help design a new system of tracking community resources and needs	COM190	7/5/2001
Paid (Exported) Scheduled 7/16/2001 Paid 7/17/2001	\$500	Vanderbilt Divinity School Request [2000921]	411 21st Avenue South Nashville, TN 37240	3886	General support matching the personal gift of Charles J Kane, Director Ementus of The First Foundation	VAN3886	7/16/2001
Paid (Exported) Scheduled 7/13/2001 Paid 7/17/2001	\$1,500	Tennessee Association of Craft Artists Request [2000912]	P O Box 120066 Nashville, TN 37212- 0066	2609	To help defray costs associated with moving the association's office out of the director's home	TEN2609	7/13/2001

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Paid (Exported) Scheduled 7/16/2001 Paid 7/17/2001	\$7,950	Park Center Request [2000728]	801 12th Ave S Nashville, TN 37203	333	To purchase three computers, three printers and software to develop a client database that will enable staff to provide more cohesive services and generate more accurate statistical data	PAR333	5/7/2001
Paid (Exported) Scheduled 7/17/2001 Paid 7/17/2001	\$75	Youth Encouragement Services Request [2000922]	521 McIver Street Nashville, TN 37211	2693	General support matching the personal gift of Colette Easter, staff member of The Frist Foundation	YOU2693	7/17/2001
Paid (Exported) Scheduled 7/16/2001 Paid 7/17/2001	\$5,000	Legal Aid Society of Middle Tennessee Request [2000434]	211 Union Street, Suite 800 Nashville, TN 37201	970	General support	LEG970	6/25/2001
Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$50,000	Nashville Ballet Request [2000350]	3630 Redmon Street Nashville, TN 37209- 4827	648	Support for the 2001-2002 season	NAS648	7/18/2001
Paid (Exported) Scheduled 7/31/2001 Paid 7/31/2001	\$5,000	Time to Rise Inc Request [2000392]	4406 Chickering Lane Nashville, TN 37215	3629	General support for outreach program to strengthen the academic performance of at-risk youth aged 10-15	TIM3629	7/20/2001
Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$80,000	PENCIL Foundation Request [2000391]	421 Great Circle Road, Suite 100 Nashville, TN 37228	289	Support for the year 2002 Frist Teacher and Principal Awards program	PEN289	7/18/2001

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Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$35,000	Nashville Public Television Council Request [2000390]	161 Rains Avenue Nashville, TN 37203- 5330	73	General support	NAS73	7/18/2001
Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$132,300	Oasis Center Request [2000378]	P O Box 121648 Nashville, TN 37212	1240	Support for Youth Pulse	OAS1240	7/18/2001
Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$75,000	Tennessee Repertory Theatre Request [2000361]	427 Chestnut Street Nashville, TN 37203	185	Support for the 2001-2002 season	TEN185	7/2/2001
Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$100,000	Nashville Symphony Association Request [2000357]	2000 Glen Echo Road, Suite 204 Nashville, TN 37215	194	Support for the 2001-2002 season	NAS194	7/18/2001
Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$10,000	PENCIL Foundation Request [2000393]	421 Great Circle Road, Suite 100 Nashville, TN 37228	289	General support for the PENCIL Partners program linking businesses with schools	PEN289	7/18/2001
Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$50,000	Tennessee Repertory Theatre Request [2000270]	427 Chestnut Street Nashville, TN 37203	185	Support for a special campaign to secure the long-term economic future of The Rep	TEN185	7/19/2000



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Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$100,000	TPAC Management Corporation Request [2000877]	P O Box 190660 Nashville, TN 37219	300	Support for the 2001-02 season of Humanities Outreach in Tennessee and Nashville Institute for the Arts programming for 2001	TPA300	7/18/2001
Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$75,000	Cheekwood Request [2000346]	1200 Forrest Park Drive Nashville, TN 37205	95	General support	CHE95	7/3/2001
Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$60,000	Nashville Opera Association Request [2000354]	3628 Trousdale Drive, Suite D Nashville, TN 37204	729	Support for the 2001-2002 season	NAS729	7/18/2001
Paid (Exported) Scheduled 7/19/2001 Paid 7/31/2001	\$40,000	Leadership Middle Tennessee Request [2000906]	MTSU Box 101 N217E Business and Aerospace Bldg Middle Tennessee State University Murfreesboro, TN 37132	10000407	Support for the second year of a program offering community education and networking opportunities for leaders in the 10-county Middle Tennessee region	LEA10000 407	6/21/2001
Paid (Exported) Scheduled 7/17/2001 Paid 7/31/2001	\$2,000	Vanderbilt Bill Wilkerson Center Request [2000414]	1114 19th Ave S Nashville, TN 37212	2023	General support for program serving autistic children	VAN2023	7/17/2001
Paid (Exported) Scheduled 7/31/2001 Paid 7/31/2001	\$66,773	Metropolitan Nashville Public Schools Request [2000526]	2601 Bransford Avenue Nashville, TN 37204	2684	To underwrite professional fees involved in the national search for a new Director of Schools	MET2684	1/24/2001

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Paid (Exported) Scheduled 7/31/2001 Paid 7/31/2001	\$100	Soc of Des Washington's Army Request [2000937]	P O Box 573 Valley Forge, PA 19481	10000419	General support matching the personal gift of Lanı Wilkeson, staff member of The Frst Foundation	SOC10000 419	7/31/2001
Paid (Exported) Scheduled 7/31/2001 Paid 7/31/2001	\$500	Hull Jackson Montesson Request [2000936]	Magnet School 1015 Kellow Street Nashville, TN 37208	4749	General support	HUL4749	7/31/2001
Paid (Exported) Scheduled 7/31/2001 Paid 7/31/2001	\$25	Saint Henry Church Request [2000935]	6401 Harding Road Nashville, TN 37205	10000173	Support for the Emmaus Project matching the personal gift of Barbie Baker, staff member of The Frst Foundation	SA1100001 73	7/31/2001
Paid (Exported) Scheduled 7/31/2001 Paid 7/31/2001	\$100	Saint Henry Church Request [2000934]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The Frst Foundation	SA1100001 73	7/31/2001
Paid (Exported) Scheduled 7/19/2001 Paid 7/31/2001	\$25,000	Nashville Conflict Resolution Center Request [2000924]	c/o Nashville Bar Association 315 Union Street, Suite 800 Nashville, TN 37201- 1401	10000395	Seed money for first-year expenses of this agency offerng multi-faceted mediation services	NAS10000 395	7/19/2001
Paid (Exported) Scheduled 7/26/2001 Paid 7/31/2001	\$787	Metropolitan Nashville Public Schools Request [2000526]	2601 Bransford Avenue Nashville, TN 37204	2684	To underwrite professional fees involved in the national search for a new Director of Schools	MET2684	1/24/2001

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Paid (Exported) Scheduled 7/23/2001 Paid 7/31/2001	\$500	Cheekwood Request [2000926]	1200 Forrest Park Drive Nashville, TN 37205	95	General support matching the personal gift of Charles J Kane, Director Emeritus of The Frist Foundation	CHE95	7/23/2001
Paid (Exported) Scheduled 7/18/2001 Paid 7/31/2001	\$44,500	Nashville Public Television Council Request [2000923]	161 Rains Avenue Nashville, TN 37203-5330	73	To purchase donor tracking software and upgrade computer hardware	NAS73	7/18/2001
Paid (Exported) Scheduled 7/27/2001 Paid 7/31/2001	\$100,000	YMCA of Middle Tennessee Request [2000435]	900 Church Street Nashville, TN 37203	353	Support for the Joe C Davis Outdoor Center	YMC353	7/17/2001
Paid (Exported) Scheduled 8/1/2001 Paid 8/1/2001	\$65,000	Metropolitan Nashville Public Schools Request [2000902]	2601 Bransford Avenue Nashville, TN 37204	2684	Three- year grant to establish a pilot reading program at Haywood Elementary School Funding for the second and third years would be contingent on the program's progress each year	MET2684	7/18/2001
Paid (Exported) Scheduled 8/1/2001 Paid 8/1/2001	\$33,333	Metro Public Education Foundation Request [2000903]	P O Box 50640 Nashville, TN 37205	2539	Support for Nashville Principals' Leadership Academy paid in equal annual installments over a three year period	MET2539	7/18/2001
Paid (Exported) Scheduled 8/9/2001 Paid 8/15/2001	\$2,000	Arthritis Foundation/Tennessee Chapter Request [2000402]	One Vantage Way, Suite D 200 Nashville, TN 37228	175	General support in conjunction with the Tribute Evening October 11	ART175	8/9/2001

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Paid (Exported) Scheduled 7/17/2001 Paid 8/15/2001	\$15,000	Outlook Nashville, Inc Request [2000918]	3004 Tuggle Avenue Nashville, TN 37211	20	To purchase 10 desktop workstations, a network server and appropriate peripheral equipment to replace outdated and unreliable equipment	OUT20	7/17/2001
Paid (Exported) Scheduled 8/9/2001 Paid 8/15/2001	\$250	Youth Encouragement Services Request [2000943]	521 McIver Street Nashville, TN 37211	2693	General support matching the personal gift of Colette Easter, staff member of The Frist Foundation	YOU2693	8/9/2001
Paid (Exported) Scheduled 8/9/2001 Paid 8/15/2001	\$200	Woodmont Hills Church of Christ Request [2000942]	3710 Franklin Road Nashville, TN 37204	4229	General support matching the personal gift of Colette Easter, staff member of The Frist Foundation	WOO4229	8/9/2001
Paid (Exported) Scheduled 6/15/2001 Paid 8/15/2001	\$50,000	North Nashville Community Development Corp Request [990101]	1005 21st Ave N , Suite 2 Nashville, TN 37208	10000065	Start-up funding	NOR10000 065	4/9/1999
Paid (Exported) Scheduled 8/20/2001 Paid 8/20/2001	\$200	Nolensville Road Baptist Church Request [2000951]	5106 Nolensville Road Nashville, TN 37211	4576	General support matching the personal gift of Joyce Lofton, staff member of The Frist Foundation	NOL4576	8/20/2001
Paid (Exported) Scheduled 8/28/2001 Paid 8/30/2001	\$5 000	American Friends for the Preservation of Czech Culture Request [2000961]	P O Box 814 Dover, MA 02030	10000428	General support	AME10000 428	8/28/2001

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Paid (Exported) Scheduled 8/27/2001 Paid 8/30/2001	\$40,000	The Land Trust for Tennessee, Inc Request [990357]	P O Box 23473 Nashville, TN 37202	1000074	Seed money for organization utilizing conservation easements to preserve the natural landscape and historic sites, primarily in Middle Tennessee	LAN10000 074	7/29/1999
Paid (Exported) Scheduled 8/30/2001 Paid 8/30/2001	\$100	Saint Henry Church Request [2000963]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The Frist Foundation	SAI100001 73	8/30/2001
Paid (Exported) Scheduled 8/21/2001 Paid 8/30/2001	\$800	Bethlehem Centers Request [2000947]	1417 Charlotte Ave Nashville, TN 37203- 3413	340	To offset rental fees for the FCVA Auditorium for the annual fundraiser Totally ArtCentric 13 to be held on August 19, 2001	BET340	8/21/2001
Paid (Exported) Scheduled 8/21/2001 Paid 8/30/2001	\$5,600	First Steps, Inc Request [2000945]	4414 Granny White Pike Nashville, TN 37204	2513	Support for strategic planning consultation through the Center for Nonprofit Management	FIR2513	8/21/2001
Paid (Exported) Scheduled 8/20/2001 Paid 8/30/2001	\$500	The Temple Request [2000950]	5015 Harding Road Nashville, TN 37205	325	Capital support matching the personal gift of Harvey Sperling, staff member of The Frist Foundaiton	THE325	8/20/2001
Paid (Exported) Scheduled 8/30/2001 Paid 8/30/2001	\$7,500	Oasis Center Request [2000418]	P O Box 121648 Nashville, TN 37212	1240	To support the Transitional Living Program for Homeless Teen Parents	OAS1240	7/27/2001

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Paid (Exported) Scheduled 8/21/2001 Paid 8/30/2001	\$2,000	March of Dimes/Middle Tennessee Chapter Request [2000432]	1101 Kermit Dr , Suite 201 Nashville, TN 37217- 5106	226	General support	MAR226	8/17/2001
Paid (Exported) Scheduled 8/30/2001 Paid 8/30/2001	\$71,450	Oasis Center Request [2000957]	P O Box 121648 Nashville, TN 37212	1240	To support the Nashville Youth Leadership Program	OAS1240	8/20/2001
Paid (Exported) Scheduled 9/6/2001 Paid 9/6/2001	\$50,423	Metropolitan Nashville Public Schools Request [2000965]	2601 Bransford Avenue Nashville, TN 37204	2684	Loaned Executive from Nashville Public Television (NPT) to MNPS for Public Relations & Communications	MET2684	9/6/2001
Paid (Exported) Scheduled 9/12/2001 Paid 9/13/2001	\$100	Eakin Care Program/WEX P Request [2001047]	P O Box 120097 Nashville, TN 37212	10000434	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	EAK10000 434	9/12/2001
Paid (Exported) Scheduled 9/10/2001 Paid 9/13/2001	\$4,000	Monroe Harding Children's Home Request [2001042]	1120 Glendale Lane Nashville, TN 37204	660	To fund a consultant from the Center for Nonprofit to conduct a property value assessment as part of a long-term planning process	MON660	9/10/2001
Paid (Exported) Scheduled 8/31/2001 Paid 9/13/2001	\$50	Heritage Foundation of Franklin and Williamson County Request [2000966]	P O Box 723 Franklin, TN 37065	3935	General support matching the personal gift of Robert Crosby, board member of The Frist Foundation	HER3935	8/31/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 9/4/2001 Paid 9/13/2001	\$5,000	Dede Wallace Center Request [2000970]	1101 Sixth Ave N P O Box 40406 Nashville, TN 37204- 0406	2121	Funding for building enhancements and dictary/classroom materials for the therapeutic preschool program	DED2121	9/4/2001
Paid (Exported) Scheduled 9/10/2001 Paid 9/13/2001	\$2,600	Tennessee State Museum Foundation Request [2001043]	James K Polk Building 505 Deaderck Street Nashville, TN 37243- 1120	874	Technology grant to purchase one laptop computer to streamline fundraising operations and educational presentations	TEN874	9/10/2001
Paid (Exported) Scheduled 9/21/2001 Paid 9/24/2001	\$10,000	United Way of Metropolitan Nashville Request [2001061]	250 Venture Circle P O Box 280420 Nashville, TN 37228- 0420	277	To provide emergency assistance to the victims and families of the terrorist attacks in Washington and New York, through the September 11th Fund	UNI277	9/21/2001
Paid (Exported) Scheduled 9/13/2001 Paid 9/27/2001	\$3,500	General Commission on United Methodist Men Request [2001057]	P O Box 340006 Nashville, TN 37202- 30006	4688	Capital support to fund an irrigation system and construction of new greenhouse boxes for the Edgell Community Gardens	GEN4688	9/13/2001
Paid (Exported) Scheduled 9/18/2001 Paid 9/27/2001	\$439	Family & Children's Service Request [2000560]	201 23rd Ave N Nashville, TN 37203	369	2001 internship grant to collect and analyze client data in order to examine the effectiveness of services delivered - a requirement for national accreditation	FAM369	1/30/2001
Paid (Exported) Scheduled 9/25/2001 Paid 9/27/2001	\$200	Woodmont Hills Church of Christ Request [2001064]	3710 Franklin Road Nashville, TN 37204	4229	General support matching the personal gift of Colette Easter, staff member of The First Foundation	WOO4229	9/25/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 9/25/2001 Paid 9/27/2001	\$65	Lipscomb P T O Request [2001065]	8011 Concord Road Brentwood, TN 37027	4750	General support matching the personal gift of Colette Easter, staff member of The First Foundation	LIP4750	9/25/2001
Paid (Exported) Scheduled 9/27/2001 Paid 9/27/2001	\$100	Saint Henry Church Request [2001068]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The First Foundation	SAI100001 73	9/27/2001
Paid (Exported) Scheduled 10/9/2001 Paid 10/9/2001	\$2,000	Prevent Blindness Tennessee Request [2001072]	95 White Bridge Rd , Suite 513 Nashville, TN 37205	462	General support	PRE462	10/9/2001
Paid (Exported) Scheduled 10/15/2001 Paid 10/15/2001	\$5,000	Salvation Army Request [2001049]	631 Dickerson Road P O Box 78625 Nashville, TN 37207- 8625	536	General support for finalist, 2001 Awards of Achievement, Innovation in Action category	SAL536	9/12/2001
Paid (Exported) Scheduled 10/15/2001 Paid 10/15/2001	\$15,000	CYI/STARS Request [2001051]	2416 Hillsboro Rd , Suite 200 Nashville, TN 37212	2597	General support for winner, 2001 Awards of Achievement, Making a Difference category	PRO2597	9/12/2001
Paid (Exported) Scheduled 10/15/2001 Paid 10/15/2001	\$5,000	Vanderbilt School of Nursing Request [2001052]	Godchaux Hall, Room 427 Nashville, TN 37240- 0008	10000058	General support for finalist, 2001 Awards of Achievement, Making a Difference category	VAN10000 058	9/12/2001



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Paid (Exported) Scheduled 10/15/2001 Paid 10/15/2001	\$5,000	YMCA of Middle Tennessee Request [2001053]	900 Church Street Nashville, TN 37203	353	General support for finalist, 2001 Awards of Achievement, Making a Difference category	YMC353	9/12/2001
Paid (Exported) Scheduled 10/15/2001 Paid 10/15/2001	\$15,000	Siloam Family Health Center Request [2001054]	1423 12th Ave S Nashville, TN 37203	10000188	General support for winner, 2001 Awards of Achievement, Team Building category	SIL10000188	9/12/2001
Paid (Exported) Scheduled 10/15/2001 Paid 10/15/2001	\$5,000	Nashville Rotary Foundation Request [2001055]	P O Box 110102 Nashville, TN 37222-0102	3677	General support for finalist, 2001 Awards of Achievement, Team Building category	NAS3677	9/12/2001
Paid (Exported) Scheduled 9/28/2001 Paid 10/15/2001	\$10,000	United Negro College Fund Request [2000394]	8260 Willow Oaks Corporate Drive P O Box 10444 Fairfax, VA 22031-8044	623	Support for 2001-2002 earmarked for Fisk University	UNI623	9/28/2001
Paid (Exported) Scheduled 9/28/2001 Paid 10/15/2001	\$2,500	Homework Hotline Request [2000388]	Cohn Adult Center 4805 Park Avenue Nashville TN 37209	489	General support	HOM489	9/25/2001
Paid (Exported) Scheduled 10/15/2001 Paid 10/15/2001	\$5,000	Woodbine Community Organization Request [2001050]	222 Ortel Avenue Nashville, TN 37210	584	General support for finalist, 2001 Awards of Achievement, Innovation in Action category	WOO584	9/12/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 10/15/2001 Paid 10/15/2001	\$2,000	Easter Seal Society of Tennessee Request [2001074]	2001 Woodmont Blvd Nashville, TN 37215	110	General support	EAS110	10/15/2001
Paid (Exported) Scheduled 10/15/2001 Paid 10/15/2001	\$15,000	Dede Wallace Center Request [2001048]	1101 Sixth Ave N P O Box 40406 Nashville, TN 37204- 0406	2121	General support for winner, 2001 Awards of Achievement, Innovation in Action category	DED2121	9/12/2001
Paid (Exported) Scheduled 10/11/2001 Paid 10/15/2001 → Voided by Payment [6254]	\$2,600	Friends of the Public Library Request [2001073]	615 Church Street Nashville, TN 37219- 2314	2521	Fundraising consulting by Jerold Panas, Linzy & Partners	FRI2521	10/11/2001
Paid (Exported) Scheduled 9/28/2001 Paid 10/15/2001	\$10,000	Nashville Public Radio Request [2000355]	630 Mainstream Drive Nashville, TN 37228- 1204	4148	General support	NAS4148	9/24/2001
Paid (Exported) Scheduled 10/15/2001 Paid 10/15/2001	\$5,000	West Nashville Community Development Partnership Request [2001056]	5601 New York Avenue Nashville, TN 37209	10000435	General support for finalist, 2001 Awards of Achievement, Team Building category	WES10000 435	9/12/2001
Paid (Exported) Scheduled 10/22/2001 Paid 10/22/2001	\$12,600	Nashville Public Library Foundation Request [2001078]	615 Church Street Nashville, TN 37219- 2314	4513	Fundraising consulting by Jerold Panas, Linzy & Partners	NAS4513	10/22/2001 (

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 10/16/2001 Paid 10/30/2001	\$500	Friends of the Tennessee Art League Request [2000348]	3011 Poston Avenue Nashville, TN 37203	2756	General support for 2001-2002 season	FRI2756	10/10/2001
Paid (Exported) Scheduled 10/30/2001 Paid 10/30/2001	\$10,000	Martha O'Bryan Center Request [990460]	711 S Seventh St Nashville, TN 37206- 3895	737	General support	MAR737	10/10/2001
Paid (Exported) Scheduled 10/25/2001 Paid 10/30/2001	\$500	Girl Scout Council of Cumberland Valley Request [2001082]	P O Box 40466 Nashville, TN 37204- 0466	403	General support matching the personal gift of Kenneth L Roberts, board member of The Frnst Foundation	CUM403	10/25/2001
Paid (Exported) Scheduled 10/30/2001 Paid 10/30/2001	\$200	Nolensville Road Baptist Church Request [2001095]	5106 Nolensville Road Nashville, TN 37211	4576	General support matching the personal gift of Joyce Lofton, staff member of The Frnst Foundation	NOL4576	10/30/2001
Paid (Exported) Scheduled 10/10/2001 Paid 10/30/2001	\$3,420	You Have the Power Request [2001071]	2814 12th Ave S , Suite 204 Nashville, TN 37204	3842	To establish a web site directory of child sexual abuse services available in Middle Tennessee with plans to expand statewide	YOU3842	10/10/2001
Paid (Exported) Scheduled 10/18/2001 Paid 10/30/2001	\$10,000	Parthenon Patrons Foundation Request [2001077]	Centennial Park Office Metro Postal Service Nashville, TN 37201	3876	Support for completion of the Athena statue	PAR3876	10/18/2001

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Paid (Exported) Scheduled 10/25/2001 Paid 10/30/2001	\$500	The Minnie Pearl Cancer Foundation Request [2001080]	2410 Patterson Street, Suite 110 Nashville, TN 37203	4323	General support matching the personal gift of Kenneth L Roberts, Board member of The Frist Foundation	MIN4323	10/25/2001
Paid (Exported) Scheduled 10/25/2001 Paid 10/30/2001	\$500	Leadership Nashville Foundation Request [2001081]	P O Box 190498 Nashville, TN 37219-0498	109	General support matching the personal gift of Kenneth L Roberts, board member of The Frist Foundation	LEA109	10/25/2001
Paid (Exported) Scheduled 10/25/2001 Paid 10/30/2001	\$500	CYI/STARS Request [2001083]	2416 Hillsboro Rd , Suite 200 Nashville, TN 37212	2597	General support matching the personal gift of Kenneth L Roberts, board member of The Frist Foundation	PRO2597	10/25/2001
Paid (Exported) Scheduled 10/25/2001 Paid 10/30/2001	\$500	Community Foundation of Middle Tennessee Request [2001085]	210 23rd Ave N Nashville, TN 37203-1502	190	Support for the Ida Cooney Fund matching the personal gift of Kenneth L Roberts, board member of The Frist Foundation	COM190	10/25/2001
Paid (Exported) Scheduled 10/25/2001 Paid 10/30/2001	\$1,000	Boy Scouts/Middle Tennessee Council Request [2001086]	3414 Hillsboro Road P O Box 150409 Nashville, TN 37215	738	Support for the annual fund matching the personal gift of Kenneth L Roberts, board member of The Frist Foundation	BOY738	10/25/2001
Paid (Exported) Scheduled 10/25/2001 Paid 10/30/2001	\$500	Montgomery Bell Academy Request [2001087]	4001 Harding Road Nashville, TN 37205	90	Support for the annual fund representing a partial match of the personal gift of Kenneth L Roberts, board member of The Frist Foundation	MON90	10/25/2001

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Paid (Exported) Scheduled 10/25/2001 Paid 10/30/2001	\$1,500	Westminster Presbyterian Church Request [2001088]	3900 West End Ave Nashville, TN 37205	935	General support matching the personal gift of Kenneth L Roberts, board member of The Frst Foundation	WES935	10/25/2001
Paid (Exported) Scheduled 10/25/2001 Paid 10/30/2001	\$4,000	Frst Center for the Visual Arts, Inc Request [2001089]	919 Broadway Nashville, TN 37203	10000306	General support matching the personal gift of Kenneth L Roberts, board member of The Frst Foundation	FRI100003 06	10/25/2001
Paid (Exported) Scheduled 10/30/2001 Paid 10/30/2001	\$100	Saint Henry Church Request [2001092]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The Frst Foundation	SAI100001 73	10/30/2001
Paid (Exported) Scheduled 10/30/2001 Paid 10/30/2001	\$50	Timothy Hill Children's Ranch, Inc Request [2001093]	810 East Main Street Riverhead, NY 11901- 2563	10000036	General support matching the personal gift of Colette Easter, staff member of The Frst Foundation	TIM10000 036	10/30/2001
Paid (Exported) Scheduled 10/25/2001 Paid 10/30/2001	\$500	Nashville Symphony Association Request [2001084]	2000 Glen Echo Road, Suite 204 Nashville, TN 37215	194	General support matching the personal gift of Kenneth L Roberts, board member of The Frst Foundation	NAS194	10/29/2001
Paid (Exported) Scheduled 10/30/2001 Paid 10/30/2001	\$160	The Rotary Foundation of Rotary International Request [2001094]	1600 Ridge Evanston, IL 60201	10000051	General support matching the personal gift of Colette Easter, staff member of The Frst Foundation	ROT10000 051	10/30/2001

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Paid (Exported) Scheduled 11/2/2001 Paid 11/5/2001	\$500,000	Frist Center for the Visual Arts Foundation Request [2001098]	919 Broadway Nashville, TN 37203	10000003	To help offset non-recurring operating expenses in the current fiscal year	FR1100000 03	11/2/2001
Paid (Exported) Scheduled 11/2/2001 Paid 11/5/2001	\$250	Heart Gala Benefit, Inc Request [2001097]	1818 Patterson Street Nashville, TN 37203	1630	General support matching the personal gift of Charles Kane, director emeritus of The Frist Foundation	HEA1630	11/2/2001
Paid (Exported) Scheduled 11/1/2001 Paid 11/15/2001	\$20,000	Nashville Children's Theatre Request [2000352]	724 Second Ave S Nashville, TN 37210	617	Support for the 2001-2002 season	NAS617	10/31/2001
Paid (Exported) Scheduled 11/15/2001 Paid 11/15/2001	\$5,000	Trevecca Nazarene University Request [2001104]	333 Murfreesboro Road Nashville, TN 37210- 2877	77	Agape Scholarship support matching the personal gift of Helen Cummings, Board member of The Frist Foundation	TRE77	11/15/2001
Paid (Exported) Scheduled 11/14/2001 Paid 11/15/2001	\$1,000	Nashville Area Junior Chamber Charities, Inc Request [2001103]	1200 Division St , Suite 100 Nashville, TN 37203	461	General support in connection with the 2001 Clinic Bowl	NAS461	11/14/2001
Paid (Exported) Scheduled 11/15/2001 Paid 11/15/2001	\$5,000	Salama Fellowship Urban Ministries Request [2001107]	1205 Eighth Ave S Nashville, TN 37203	4191	General support matching the personal gift of Helen Cummings, Board member of The Frist Foundation	SAL4191	11/15/2001

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Paid (Exported) Scheduled 11/15/2001 Paid 11/15/2001	\$5,000	Salvation Army Request [2001106]	631 Dickerson Road P O Box 78625 Nashville, TN 37207 8625	536	General support matching the personal gift of Helen Cummings, Board member of The Frist Foundation	SAL536	11/15/2001
Paid (Exported) Scheduled 11/15/2001 Paid 11/15/2001	\$5,000	Tennessee Technological University Request [2001105]	Office of the President Box 5007 Cookeville, TN 38505	2945	Roy King Memorial Scholarship support matching the personal gift of Helen Cummings, Board member of The Frist Foundation	TEN2945	11/15/2001
Paid (Exported) Scheduled 11/19/2001 Paid 11/19/2001	\$200	Nolensville Road Baptist Church Request [2001109]	5106 Nolensville Road Nashville, TN 37211	4576	General support matching the personal gift of Joyce Lofton, staff member of The Frist Foundation	NOL4576	11/19/2001
Paid (Exported) Scheduled 11/19/2001 Paid 11/19/2001	\$50	Lipscomb University Request [2001110]	3901 Granny White Pike Nashville, TN 37204-3951	387	General support matching the personal gift of Colette Easter, staff member of The Frist Foundation	DAV387	11/19/2001
Paid (Exported) Scheduled 11/27/2001 Paid 11/29/2001	\$100	Saint Henry Church Request [2001114]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The Frist Foundation	SAI10000173	11/27/2001
Paid (Exported) Scheduled 11/21/2001 Paid 11/29/2001	\$15,500	Frist Center for the Visual Arts, Inc Request [2001113]	919 Broadway Nashville, TN 37203	10000306	A collaboration between Country Music Foundation and FCVA for market research on cultural tourism conducted by Perdue Research	FRI10000306	11/21/2001

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Paid (Exported) Scheduled 11/27/2001 Paid 11/29/2001	\$15,500	Country Music Foundation Request [2001112]	222 Fifth Ave S Nashville, TN 37203	2071	A collaboration between CMF and FCVA for market research on cultural tourism conducted by Perdue Research	COU2071	11/21/2001
Paid (Exported) Scheduled 11/29/2001 Paid 12/3/2001	\$8,000	Westminster Presbyterian Church Request [2001116]	3900 West End Ave Nashville, TN 37205	935	General support matching the personal gift of Dr Thomas F Frist, Jr , Board member of The Frist Foundation	WES935	11/29/2001
Paid (Exported) Scheduled 12/3/2001 Paid 12/3/2001	\$25,000	Our Kids, Inc Request [2000964]	1900 Hayes Street Nashville, TN 37203	217	Support for a \$1.9 million capital campaign to buy and renovate a nearby facility that would more than triple the agency's clinical and administrative space	OUR217	11/26/2001
Paid (Exported) Scheduled 11/29/2001 Paid 12/3/2001	\$12,500	United Way of Metropolitan Nashville Request [2001120]	250 Venture Circle P O Box 280420 Nashville, TN 37228- 0420	277	General support designated to the Second Harvest Food Bank matching the personal gift of Patricia C Frist, Board member of The Frist Foundation	UNI277	11/29/2001
Paid (Exported) Scheduled 11/29/2001 Paid 12/3/2001	\$7,500	Ensworth School Request [2001119]	211 Ensworth Place Nashville, TN 37205	953	General support matching the personal gift of Patricia C Frist, Board member of The Frist Foundation	ENS953	11/29/2001
Paid (Exported) Scheduled 11/29/2001 Paid 12/3/2001	\$12,000	United Way of Metropolitan Nashville Request [2001117]	250 Venture Circle P O Box 280420 Nashville, TN 37228- 0420	277	General support designated to Second Harvest Food Bank matching the personal gift of Dr Thomas F Frist, Jr , Board member of The Frist Foundation	UNI277	11/29/2001



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Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$100	Oasis Center Request [2001141]	P O Box 121648 Nashville, TN 37212	1240	General support matching the personal gift of Lanı Wilkeson, staff member of The Frist Foundation	OAS1240	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$100	Nashville Children's Theatre Request [2001140]	724 Second Ave S Nashville, TN 37210	617	General support matching the personal gift of Lanı Wilkeson, staff member of The Frist Foundation	NAS617	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$50	Nashville Ballet Request [2001138]	3630 Redmon Street Nashville, TN 37209-4827	648	General support matching the personal gift of Lanı Wilkeson, staff member of The Frist Foundation	NAS648	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$60	United Way of Metropolitan Nashville Request [2001144]	250 Venture Circle P O Box 280420 Nashville, TN 37228-0420	277	Support of the September 11th Fund matching the personal gift of Lanı Wilkeson, staff member of The Frist Foundation	UNI277	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$50	Nashville Chamber Orchestra Request [2001139]	1204 Elmwood Avenue Nashville, TN 37212	4161	General support matching the personal gift of Lanı Wilkeson, staff member of The Frist Foundation	NAS4161	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$300	West End United Methodist Church Request [2001146]	2200 West End Avenue Nashville, TN 37203	4727	General support matching the personal gift of Lanı Wilkeson, staff member of The Frist Foundation	WES4727	12/10/2001

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Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$100	Vanderbilt Blair School of Music Request [2001133]	2400 Blakemore Avenue Nashville, TN 37212 3499	235	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	BLA235	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$500	The Alliance of Baptists Request [2001132]	1328 16th Street N W Washington, DC 20036	10000185	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	ALL10000 185	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$25	Akiva School Request [2001131]	809 Percy Warner Boulevard Nashville, TN 37205	10000451	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	AKI100004 51	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$250	Storytelling Foundation International Request [2001145]	116 W Main Street Jonesboro, TN 37659	10000033	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	STO10000 033	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$250	CASA Request [2001134]	100 Woodland Street Nashville, TN 37213	1518	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	COU1518	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$50	St Andrews- Sewanee Request [2001142]	290 Quintard Road St Andrews, TN 37372- 4000	10000035	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	ST 100000 35	12/10/2001

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Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$100	Legal Aid Society of Middle Tennessee Request [2001137]	211 Union Street, Suite 800 Nashville, TN 37201	970	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	LEG970	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$500	Glendale Baptist Church Request [2001136]	1021 Glendale Lane Nashville, TN 37204	4726	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	GLE4726	12/10/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/13/2001	\$20	Gilda's Club of Nashville Request [2001135]	1033 18th Ave S Nashville, TN 37212	4155	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	GIL4155	12/10/2001
Paid (Exported) Scheduled 12/13/2001 Paid 12/17/2001	\$100	Leadership Nashville Foundation Request [2001167]	P O Box 190498 Nashville, TN 37219-0498	109	General support matching the personal gift of Harvey Sperling, staff member of The Frist Foundation	LEA109	12/13/2001
Paid (Exported) Scheduled 12/17/2001 Paid 12/17/2001	\$100	Second Harvest Food Bank of Middle Tennessee Request [2001175]	608 20th Ave N Nashville, TN 37203	792	General support matching the personal gift of Barbie Baker, staff member of The Frist Foundation	SEC792	12/17/2001
Paid (Exported) Scheduled 12/17/2001 Paid 12/17/2001	\$200	Nolensville Road Baptist Church Request [2001178]	5106 Nolensville Road Nashville, TN 37211	4576	General support matching the personal gift of Joyce Lofton, staff member of The Frist Foundation	NOL4576	12/17/2001

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Paid (Exported) Scheduled 12/17/2001 Paid 12/17/2001	\$50	Hobson United Methodist Church Request [2001179]	1107 Chapel Avenue Nashville, TN 37206	4031	General support matching the personal gift of Harvey Sperling, staff member of The Frist Foundation	HOB4031	12/17/2001
Paid (Exported) Scheduled 12/17/2001 Paid 12/17/2001	\$25	Akiva School Request [2001180]	809 Percy Warner Boulevard Nashville, TN 37205	10000451	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	AKI10000451	12/17/2001
Paid (Exported) Scheduled 12/17/2001 Paid 12/17/2001	\$25	Homework Hotline Request [2001181]	Cohn Adult Center 4805 Park Avenue Nashville, TN 37209	489	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	HOM489	12/17/2001
Paid (Exported) Scheduled 12/13/2001 Paid 12/17/2001	\$500	University School of Nashville Request [2001169]	2000 Edgehill Ave Nashville, TN 37212-2198	3864	General support matching the personal gift of Harvey Sperling, staff member of The Frist Foundation	UNI3864	12/13/2001
Paid (Exported) Scheduled 11/28/2001 Paid 12/17/2001	\$2,000	Center for Living and Learning Request [2001121]	P O Box 50272 Nashville, TN 37205-0272	1224	General support for program serving individuals with severe emotional or psychiatric or psychiatric problems	CEN1224	11/28/2001
Paid (Exported) Scheduled 12/17/2001 Paid 12/17/2001	\$100	Saint Henry Church Request [2001176]	6401 Harding Road Nashville, TN 37205	10000173	General support matching the personal gift of Barbie Baker, staff member of The Frist Foundation	SAI10000173	12/17/2001

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Paid (Exported) Scheduled 12/13/2001 Paid 12/17/2001	\$10,000	YWCA of Nashville/Middle TN Request [2000424]	1608 Woodmont Blvd Nashville, TN 37215	214	General support	YWC214	12/13/2001
Paid (Exported) Scheduled 12/13/2001 Paid 12/17/2001	\$100	Nashville Ballet Request [2001170]	3630 Redmon Street Nashville, TN 37209- 4827	648	General support matching the personal gift of Harvey Sperling, staff member of The Frist Foundation	NAS648	12/13/2001
Paid (Exported) Scheduled 12/13/2001 Paid 12/17/2001	\$100	Public Library of Nashville Request [2001166]	615 Church Street Nashville, TN 37219- 2314	811	General support matching the personal gift of Harvey Sperling, staff member of The Frist Foundation	PUB811	12/13/2001
Paid (Exported) Scheduled 12/11/2001 Paid 12/17/2001	\$2,000	Vanderbilt Bill Wilkerson Center Request [2001030]	1114 19th Ave S Nashville, TN 37212	2023	General support for programs serving children	VAN2023	12/11/2001
Paid (Exported) Scheduled 12/17/2001 Paid 12/17/2001	\$50	Cumberland Science Museum Request [2001182]	800 Fort Negley Blvd Nashville, TN 37203	240	General support matching the personal gift of Lani Wilkeson, staff member of The Frist Foundation	CUM240	12/17/2001
Paid (Exported) Scheduled 12/10/2001 Paid 12/17/2001	\$50,000	Cumberland Science Museum Request [2000726]	800 Fort Negley Blvd Nashville, TN 37203	240	Capital support for renovation and facility expansion	CUM240	4/2/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 12/13/2001 Paid 12/17/2001	\$25,000	Vanderbilt Blair School of Music Request [2000382]	2400 Blakemore Avenue Nashville, TN 37212 3499	235	General support	BLA235	12/13/2001
Paid (Exported) Scheduled 12/13/2001 Paid 12/17/2001	\$100	The Land Trust for Tennessee, Inc Request [2001168]	P O Box 23473 Nashville, TN 37202	10000074	General support matching the personal gift of Harvey Sperling, staff member of The Frist Foundation	LAN10000 074	12/13/2001
Paid (Exported) Scheduled 12/20/2001 Paid 12/20/2001	\$7,500	United Way of Williamson County Request [2001188]	P O Box 186, City Hall Mall 109 Third Ave S Franklin, TN 37065	1099	General support matching the personal gift of Robert C Crosby, board member of The Frist Foundation	UNI1099	12/20/2001
Paid (Exported) Scheduled 12/26/2001 Paid 12/26/2001	\$500	Nashville Symphony Association Request [2001201]	2000 Glen Echo Road, Suite 204 Nashville, TN 37215	194	General support matching the personal gift of Charles J Kane, director emeritus of The Frist Foundation	NAS194	12/26/2001
Paid (Exported) Scheduled 12/26/2001 Paid 12/26/2001	\$500	Vanderbilt Blair School of Music Request [2001200]	2400 Blakemore Avenue Nashville, TN 37212- 3499	235	General support matching the personal gift of Charles J Kane, director emeritus of The Frist Foundation	BLA235	12/26/2001
Paid (Exported) Scheduled 12/26/2001 Paid 12/26/2001	\$250	Salvation Army Request [2001199]	631 Dickerson Road P O Box 78625 Nashville, TN 37207- 8625	536	General support matching the personal gift of Charles J Kane, director emeritus of The Frist Foundation	SAL536	12/26/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 12/26/2001 Paid 12/26/2001	\$2,500	United Way of Metropolitan Nashville Request [2001198]	250 Venture Circle P O Box 280420 Nashville, TN 37228- 0420	277	General support matching the personal gift of Charles J Kane, director emeritus of The Frist Foundation	UN1277	12/26/2001
Paid (Exported) Scheduled 12/21/2001 Paid 12/26/2001	\$50	Tennessee Judicial Conference Foundation Request [2001197]	Nashville City Center, Suite 600 511 Union Street Nashville, TN 37243- 0607	4660	Contribution in memory of Judge Walton, matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	TEN4660	12/21/2001
Paid (Exported) Scheduled 12/21/2001 Paid 12/26/2001	\$50	Salvation Army Request [2001195]	631 Dickerson Road P O Box 78625 Nashville, TN 37207- 8625	536	Contribution in memory of Mrs Pickel matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	SAL536	12/21/2001
Paid (Exported) Scheduled 12/21/2001 Paid 12/26/2001	\$250	Nashville School of Law Request [2001189]	2934 Sidco Drive Nashville, TN 37204	1267	General support matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	NAS1267	12/21/2001
Paid (Exported) Scheduled 12/21/2001 Paid 12/26/2001	\$100	Montgomery Bell Academy Request [2001194]	4001 Harding Road Nashville, TN 37205	90	Contribution in memory of Henry Gioia matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	MON90	12/21/2001
Paid (Exported) Scheduled 12/21/2001 Paid 12/26/2001	\$960	Cheekwood Request [2001193]	1200 Forrest Park Drive Nashville, TN 37205	95	General support matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	CHE95	12/21/2001

Status/Date	Amount	Payee/Req ID	Grantee Address	Grantee ID	Purpose	Vendor No	Date OK'd
Paid (Exported) Scheduled 12/21/2001 Paid 12/26/2001	\$3,623	Woodmont Christian Church Request [2001192]	3601 Hillsboro Road Nashville, TN 37215	91	General support matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	WOO91	12/21/2001
Paid (Exported) Scheduled 12/21/2001 Paid 12/26/2001	\$50	Montgomery Bell Academy Request [2001191]	4001 Harding Road Nashville, TN 37205	90	Contribution in memory of Jim Gardner matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	MON90	12/21/2001
Paid (Exported) Scheduled 12/26/2001 Paid 12/26/2001	\$50	Community Foundation of Greater Chattanooga, Inc Request [2001204]	1270 Market Street Chattanooga, TN 37402	10000457	Contribution in memory of Mrs Flo Summitt matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	COM10000 457	12/26/2001
Paid (Exported) Scheduled 12/26/2001 Paid 12/26/2001	\$500	Vanderbilt Divinity School Request [2001202]	411 21st Avenue South Nashville, TN 37240	3886	General support matching the personal gift of Charles J Kane, director eminentus of The Frist Foundation	VAN3886	12/26/2001
Paid (Exported) Scheduled 12/21/2001 Paid 12/26/2001	\$50	Nashville School of Law Request [2001190]	2934 Sidco Drive Nashville, TN 37204	1267	Contribution in memory of Joe Binkley matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	NAS1267	12/21/2001
Paid (Exported) Scheduled 12/21/2001 Paid 12/26/2001	\$100	Vanderbilt Law School Request [2001196]	P O Box 120158 Nashville, TN 37240	94	General support matching the personal gift of Frank F Drowota, III, board member of The Frist Foundation	VAN94	12/21/2001



**The Frist Foundation**

EIN 62-1134070

Part XV Supplementary Information  
 3b Grants and Contributions Approved for Future Payment

<b>Recipient's Name and Address</b>	<b>Foundation Status</b>	<b>Purpose of Grant</b>	<b>Amount</b>
Leadership Nashville Foundation Nashville, TN	Public Charity	General support for the 2001-2002 program year	\$ 6,000
United Way of Metropolitan Nashville Nashville, TN	Public Charity	Support in connection with the 2001 campaign	250,000
Y-CAP Nashville, TN	Public Charity	Support for programs targeting high-risk youth referred by Juvenile Court	10,000
Southeastern Council of Foundations Atlanta, GA	Public Charity	General support	5,000
National Conference for Community and Justice Nashville, TN	Public Charity	General support	10,000
Frist Center for the Visual Arts Foundation Nashville, TN	Public Charity	Annual operating subsidy for the Frist Center for the Visual Arts	5,000,000
Independent School Association of the Central States Nashville, TN	Public Charity	To help underwrite a regional meeting in Nashville	5,000
Nashville Symphony Association Nashville, TN	Public Charity	Support for a special campaign to strengthen the orchestra and bring it into national prominence	562,500
Metropolitan Nashville Public Schools Nashville, TN	Public Charity	To fund a strategic plan conducted by the Center for Nonprofit Management	16,200
Easter Seal Society of Tennessee Nashville, TN	Public Charity	To support construction of a new childcare facility for children with special needs	50,000
Nashville Zoo, Inc Nashville, TN	Public Charity	Operating subsidy over two years to sustain the zoo during its transition to a balanced operating budget	133,000
Leadership Middle Tennessee Nashville, TN	Public Charity	Support for a program offering community education and network opportunities	40,000
Alive Hospice, Inc Nashville, TN	Public Charity	Toward a capital campaign for a residential hospice	75,000
Tennessee Repertory Theatre Nashville, TN	Public Charity	Support for a special campaign to secure its long-term economic future	50,000
Cumberland Science Museum Murfreesboro, TN	Public Charity	Capital support for renovation and facility expansion	200,000
Cumberland Valley Girl Scout Council Nashville, TN	Public Charity	Capital support for improvements to the Council's camps in Middle Tennessee	50,000
The Dominican Campus Nashville, TN	Public Charity	Capital support for a science and technology building expansion at St. Cecilia Academy	50,000
Total Cash Settlement Value			\$ 6,512,700
Less Discount to Present Value			(61,449)
Total Grants Approved for Future Payment			<u>\$ 6,451,251</u>

◆ Asset Summary

Country	Accrued income/expense	Market value	Cost	Unrealized gains/losses		Total	Market value incl accruals	%
				Market	Translation			
<b>Equities</b>								
<b>Common stock</b>								
Australia - AUD	0 00	597,043 21	551,232 50	142,979 85	-97,169 14	45,810 71	597,043 21	0 356%
Bermuda - USD	297 50	2,040,298 60	1,051,580 31	888,716 29	0 00	988,716 29	2,040,594 10	1 217%
Canada - CAD	0 00	282,409 90	291,788 52	1,824 87	-10,983 49	- 8 358 02	282,409 90	0 168%
Canada - USD	0 00	1,295,058 70	1,479,978 14	- 184,921 44	0 00	- 184,921 44	1,295 058 70	0 772%
Cayman Islands - USD	48 75	431,371 80	421,121 11	10,250 69	0 00	10 250 69	431 420 55	0 257%
Chile - USD	0 00	81,594 52	87,982 20	- 6,387 68	0 00	- 6 387 68	81,594 52	0 049%
Finland - EUR	0 00	383,180 83	182,739 87	238 897 83	-58,456 87	180,440 78	383 180 63	0 217%
Finland - SEK	0 00	172,702 08	125,559 45	74,772 18	-27 829 55	47,142 63	172,702 08	0 103%
Finland - USD	0 00	137,368 00	230,286 00	- 92 918 00	0 00	- 92,918 00	137 368 00	0 082%
France - EUR	0 00	1,364,282 14	1,279,154 43	201 528 31	-116 418 60	85,107 71	1 364,282 14	0 814%
France - USD	0 00	225,933 25	240,063 14	- 14,129 89	0 00	- 14,129 89	225,933 25	0 135%
Germany - EUR	0 00	1,055,874 49	1,011,724 53	182,814 26	-138,484 30	44,149 98	1 055,874 49	0 630%
Hong Kong - HKD	0 00	862,109 43	842,563 07	21,982 43	- 2 436 07	19,546 36	862,109 43	0 514%
Ireland - USD	0 00	209,303 70	173,600 11	35,703 59	0 00	35,703 59	209,303 70	0 125%
Israel - USD	0 00	138,841 88	45,760 33	91,181 53	0 00	91,181 53	138,841 88	0 082%
Italy - EUR	0 00	400,106 14	438,681 22	- 14 774 93	-23,800 15	- 38,575 08	400,106 14	0 239%
Japan - JPY	0 00	1,313,844 03	1,895,538 90	- 336,431 24	-245,283 83	- 581,694 87	1 313,844 03	0 784%
Liberia - USD	0 00	87,125 00	68,314 00	20,811 00	0 00	20,811 00	87,125 00	0 052%
Mexico - USD	0 00	224,828 40	129,210 74	95,617 68	0 00	95,617 68	224,828 40	0 134%
Netherlands - EUR	0 00	915,015 23	785,572 01	232,376 39	-102,933 17	129,443 22	915,015 23	0 546%
Netherlands - USD	0 00	322,258 12	394 838 05	- 72 579 93	0 00	- 72,579 93	322,258 12	0 182%
Netherlands Antilles - USD	1,087 50	318,710 00	271,889 64	48,820 36	0 00	48,820 36	318,797 50	0 191%
New Zealand - NZD	0 00	157,190 80	262,198 39	- 69,284 30	-35 723 29	- 105,007 59	157,190 80	0 094%
Panama - USD	0 00	169 707 00	179,807 08	- 10,100 08	0 00	- 10,100 08	169 707 00	0 101%

◆ Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss			Market value incl accruals	%
				Market	Translation	Total		
<i>Equities</i>								
<b>Common stock</b>								
Philippines USD	0 00	61,511 60	150,274 56	- 88,762 96	0 00	- 88 762 96	61 511 60	0 037%
Republic of Korea - KRW	0 00	220 805 98	162 177 94	64 216 25	-5 488 21	58 728 04	220,905 98	0 132%
Republic of Korea USD	1 680 82	144,810 59	180 965 75	36 155 16	0 00	- 36 155 16	146 491 21	0 087%
Singapore - USD	0 00	254 408 00	314 396 58	- 59,988 58	0 00	- 59 988 58	254 408 00	0 152%
Spain - EUR	0 00	340 074 41	272,762 25	87 264 42	-18,952 26	67 312 16	340 074 41	0 203%
Spain USD	0 00	462 717 98	355 867 45	106,850 53	0 00	106,850 53	462 717 98	0 276%
Sweden SEK	0 00	249 284 84	311,824 49	30 933 74	-93 463 39	- 62 529 65	249,284 84	0 148%
Switzerland - CHF	0 00	485 447 07	628 642 69	119 574 93	-23 620 69	143 195 62	485 447 07	0 290%
Switzerland USD	0 00	245 198 40	210 775 00	34 423 40	0 00	34 423 40	245 198 40	0 146%
United Kingdom - GBP	5 669 88	2 829 937 73	3,412,426 29	- 289,484 38	-193 004 18	- 482,488 56	2 935 607 61	1 751%
United Kingdom - USD	0 00	411,911 22	391,208 31	20,702 91	0 00	20 702 91	411,911 22	0 246%
United States - USD	80 234 19	127 553 855 80	102,794 507 23	24 759 348 57	0 00	24 759 348 57	127 644 089 99	76 136%
<b>Total common stock</b>	<b>88,018 44</b>	<b>148,524,308.65</b>	<b>121,624,872 28</b>	<b>26,094,141 38</b>	<b>-1,184,806 89</b>	<b>24,899,334 37</b>	<b>146,623,325 09</b>	<b>87 456%</b>
<b>Preferred stock</b>								
Brazil USD	20 63	260 258 50	260,589 71	- 333 21	0 00	- 333 21	260 277 13	0 155%
<b>Total preferred stock</b>	<b>20 63</b>	<b>260,258 50</b>	<b>260,589 71</b>	<b>333 21</b>	<b>0 00</b>	<b>- 333 21</b>	<b>260,277 13</b>	<b>0 155%</b>
<b>Convertible equity</b>								
United States - USD	0 00	1 781 858 70	2 454 450 23	- 672,491 53	0 00	- 672 491 53	1 781 858 70	1 063%
<b>Total convertible equity</b>	<b>0 00</b>	<b>1,781,958.70</b>	<b>2,454,450 23</b>	<b>- 672,491 53</b>	<b>0 00</b>	<b>- 672,491 53</b>	<b>1,781,958 70</b>	<b>1 063%</b>

◆ Asset Summary

Country	Accrued Income/expense	Market value	Cost	Unrealized gain/loss			Market value Incl accruals	%
				Market	Translation	Total		
<i>Equities</i>								
<i>Corporate convertible bonds</i>								
Netherlands - USD	0 00	224 437 50	213,612 40	10,825 10	0 00	10,825 10	224 437 50	0 134%
United States - USD	99,589 18	8,337,470 73	8,111,684 90	225,785 83	0 00	225,785 83	8,437,059 81	5 628%
<b>Total corporate convertible bonds</b>	<b>99,589 18</b>	<b>8,561,908 23</b>	<b>8,325,297 30</b>	<b>236,610.93</b>	<b>0.00</b>	<b>236,610.93</b>	<b>8,661,497.41</b>	<b>5.763%</b>
<b>Total equities</b>	<b>188,828.25</b>	<b>158,128,430.08</b>	<b>133,665,308.52</b>	<b>25,657,927.55</b>	<b>-1,184,806.89</b>	<b>24,463,120 56</b>	<b>158,327,058 33</b>	<b>94.437%</b>
<i>Venture Capital and Partnerships</i>								
<i>Partnerships</i>								
United States USD	0 00	2,878,369	3,944,929					
<b>Total partnerships</b>	<b>0 00</b>	<b>2,878,369</b>	<b>3,944,929</b>					
<b>Total venture capital and partnerships</b>	<b>0 00</b>	<b>2,878,369</b>	<b>3,944,929</b>					

◆ 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	
<b>Equities</b>							
<b>Common stock</b>							
<b>Australia - AUD</b>							
AUST & NZ BANK GRP NPV 25 934 00	SEDOL 6065588 17 8090000	0 00	236,425 00	188,398 69	83 816 20	- 33,787 89	50 028 31
BHP BILLITON LTD NPV 34,558 00	SEDOL 6144690 10 5000000	0 00	185,736 44	163,925 22	59,515 64	- 37 704 42	21 811 22
MAYNE NICKLESS ORD A\$0 50 49,656 00	SEDOL 8574608 8 8800000	0 00	174,881 77	200,810 59	- 351 89	- 25,878 83	- 26,028 82
Total AUD		0 00	597,043 21	551,232 50	142,979 85	- 97,169 14	45,810 71
Total Australia		0 00	597,043 21	551,232 50	142,979 85	- 97,169 14	45,810 71
<b>Bermuda - USD</b>							
IPC HLDGS LTD 7 000 00	CUSIP G4933P101 29 6000000	0 00	207,200 00	164,284 00	42 806 00	0 00	42 806 00
MARVELL TECH GROUP 11,530 00	MARVELL TECH GROUP INC 35 8200000	CUSIP G5878H105 0 00	413,004 60	278 337 59	134,667 01	0 00	134,667 01
TYCO INTL LTD NEW COM 23,800 00	CUSIP 902124108 58 9000000	287 50	1 401,820 00	591,032 72	810 787 28	0 00	810 787 28
XL CAP LTD CL A 200 00	CUSIP G98255105 91 3600000	0 00	18,272 00	17,916 00	358 00	0 00	358 00
Total USD		297.50	2,040,296 60	1,051,580 31	988,716 29	0 00	988,716 29
Total Bermuda		297.50	2,040,296 60	1,051,580 31	988,716 29	0 00	988,716 29
<b>Canada - CAD</b>							
BARRICK GOLD CORP COM NPV CAD 7 610 00	SEDOL 2024644 25 4500000	0 00	121,330 83	144 080 38	- 14 088 59	- 8 660 88	- 22 749 45
HUSKY ENERGY INC COM NPV 10,590 00	SEDOL 2823838 16 4700000	0 00	109,268 91	110,214 16	559 83	- 1 507 08	- 947 25
NORTEL NETWORKS CP COM NPV 6 950 00	SEDOL 2583877 11 9000000	0 00	51,812 06	37,473 88	15 153 63	- 815 55	14,338 08
Total CAD		0 00	282,409 90	291,768.52	1,624 87	- 10,983 49	- 9,358 62

# Portfolio Statement

31 DEC 2001

Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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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	
<b>Equities</b>							
<b>Common stock</b>							
<b>Canada - USD</b>							
ALCAN INC CUSIP 013716105 300 00	35 9300000	0 00	10 779 00	10 551 00	228 00	0 00	228 00
ATI TECHNOLOGIES INC COM CUSIP 001941103 19 840 00	12 7000000	0 00	249 428 00	254,535 07	- 5 107 07	0 00	- 5 107 07
BARRICK GOLD CORP CUSIP 067901108 506 00	15 9500000	0 00	8 070 70	8 092 00	- 21 30	0 00	- 21 30
BIOVAIL CORP COM CUSIP 09067J109 9 060 00	56 2500000	0 00	509 625 00	388 012 00	121 613 00	0 00	121 613 00
INCO LTD COM CUSIP 453258402 200 00	16 8400000	0 00	3 388 00	3 222 00	166 00	0 00	166 00
NORTEL NETWORKS CORP NEW COM CUSIP 656568102 24 550 00	7 5000000	0 00	184 125 00	552 248 88	- 368 123 88	0 00	- 368 123 88
OPEN TEXT CORP COM CUSIP 683715108 5,800 00	29 5600000	0 00	171 448 00	72 748 32	98 699 68	0 00	98,699 68
PLACER DOME INC COM CUSIP 725908101 300 00	10 9100000	0 00	3 273 00	3 291 00	18 00	0 00	- 18 00
PRECISION DRILLING CORP COM STK CUSIP 74022D100 6,000 00	25 8200000	0 00	154,920 00	187 277 87	- 32,357 87	0 00	- 32 357 87
Total USD		0 00	1,295,056 70	1,479,978 14	- 184,921 44	0 00	- 184,921 44
Total Canada		0 00	1,577,466 60	1,771,746 66	- 183,296 57	- 10,983 49	- 194,280 06
<b>Cayman Islands - USD</b>							
GLOBAL SANTA FE CORP CUSIP G3930E101 1,500 00	28 5200000	48 75	42 780 00	49,590 00	- 6 810 00	0 00	- 6,810 00
TRANSOCEAN SEDCO FOREX INC COM CUSIP G90078109 11 490 00	33 8200000	0 00	388 591 80	371 531 11	17 060 69	0 00	17 060 69
Total USD		48 75	431,371 80	421,121 11	10,250 69	0 00	10,250 69
Total Cayman Islands		48 75	431,371 80	421,121 11	10,250 69	0 00	10,250 69

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	
<b>Equities</b>							
<b>Common stock</b>							
<b>Chile - USD</b>							
ADR COMPANIA DE TELECOMUNICACIONES DE CHILE S A SPONSORED ADR NEW SEDOL 2213835 6 082 00 13 4600000		0 00	81,594.52	87,982.20	- 6,367.68	0 00	- 6,367.68
Total USD		0 00	81,594.52	87,982.20	- 6,367.68	0 00	- 6,367.68
Total Chile		0 00	81,594.52	87,982.20	- 6,367.68	0 00	- 6,367.68
<b>Finland - EUR</b>							
NORDEA EURO 39632 FDR REP ONE ORD SEDOL 5888115 37 747 00 5 9900000		0 00	201,323.81	83,336.60	145,849.20	- 27,862.19	117,987.01
UPM-KYMMENE CORP NPV SEDOL 5051252 4 880 00 37 2500000		0 00	181,857.02	99,403.27	93,048.43	- 30,594.68	82,453.75
Total EUR		0 00	363,180.63	182,739.87	238,897.63	- 58,456.87	180,440.76
<b>Finland - SEK</b>							
STORA ENSO OYJ NPV SER'R'(SEK QUOTE) SEDOL 5594144 13 621 00 133 0000000		0 00	172,702.08	125,559.45	74,772.18	- 27,829.55	47,142.63
Total SEK		0 00	172,702.08	125,559.45	74,772.18	- 27,829.55	47,142.63
<b>Finland - USD</b>							
ADR NOKIA CORP SPONSORED ADR CUSIP 854802204 5,600 00 24 5300000		0 00	137,368.00	230,288.00	- 92,918.00	0 00	- 92,918.00
Total USD		0 00	137,368.00	230,288.00	- 92,918.00	0 00	- 92,918.00
Total Finland		0 00	673,250.71	538,585.32	220,751.81	- 86,086.42	134,665.39
<b>France - EUR</b>							
ALCATEL EUR2 SER'A' SEDOL 5975006 3 590 00 19 2000000		0 00	81,373.53	47,987.11	15,547.60	- 2,161.18	13,386.42
ALSTOM EUR8 SEDOL 5474878 8,460 00 12 4900000		0 00	94,084.53	187,237.95	- 109,678.02	8,524.60	- 103,153.42
AVENTIS SA EUR3 B2 SEDOL 4736817 3,745 00 79 7500000		0 00	265,930.38	175,748.55	121,183.39	- 31,001.56	90,181.83

# Portfolio Statement

31 DEC 2001

Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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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	
<b>Equities</b>							
<b>Common stock</b>							
AXA EUR2 29 SEDOL 7088429 9 732 00	23 4700000	0 00	203,376 43	165 894 06	69 420 45	31 938 08	37 482 37
BIC EUR3 82 SEDOL 5298781 3,100 00	38 3600000	0 00	105 882 88	121,401 66	14 576 39	942 39	- 15 518 78
MICHELIN (CGDE) EUR2 (REGD) SEDOL 4588364 4 420 00	37 0500000	0 00	145,812 89	170 948 59	- 15 449 71	- 9 685 99	25 135 70
SCOR NPV SEDOL 4787364 3 938 00	35 4100000	0 00	124,161 54	155 966 82	167 91	- 31 973 19	- 31 805 28
TOTAL FINA ELF EUR10 SEDOL 4805413 1,401 00	160 4000000	0 00	200 091 18	63 049 33	151 920 38	- 14 878 53	137,041 85
VALEO EUR3 SEDOL 4937579 4,100 00	44 8000000	0 00	163 548 78	180 920 36	- 17 009 30	362 28	- 17 371 58
<b>Total EUR</b>		<b>0 00</b>	<b>1,364,262 14</b>	<b>1,279,154 43</b>	<b>201,526 31</b>	<b>- 116,418 60</b>	<b>85,107 71</b>
<b>France - USD</b>							
ADR ALCATEL ALSTHOM SPONSORED ADR ISIN #US0139043055 SEDOL 2218593 2 157 00	16 5500000	0 00	35 698 35	57,093 15	- 21 394 80	0 00	- 21 394 80
ADR PECHINEY SPONSORED ADR SEDOL 2678096 7 555 00	25 1800000	0 00	190 234 80	182 969 99	7 264 91	0 00	7 264 91
<b>Total USD</b>		<b>0 00</b>	<b>225,933 25</b>	<b>240,063 14</b>	<b>- 14,129 89</b>	<b>0 00</b>	<b>- 14,129 89</b>
<b>Total France</b>		<b>0 00</b>	<b>1,590,195 39</b>	<b>1,519,217 57</b>	<b>167,396 42</b>	<b>- 116,418 60</b>	<b>70,977 82</b>
<b>Germany - EUR</b>							
BASF AG NPV SEDOL 5088577 4 541 00	41 7500000	0 00	168 808 15	196 643 70	2,757 67	30 593 22	27 835 55
BAYER HYPO-VEREINS ORD NPV SEDOL 7023011 2 987 00	34 4300000	0 00	91,570 94	92 300 47	18 896 69	19 626 22	- 729 53
DEUTSCHE POST AG NPV(REGD) SEDOL 4817859 12,470 00	14 8900000	0 00	166,438 40	193 939 91	- 27 063 44	- 438 07	27,501 51
E ON AG NPV SEDOL 4942904 4,009 00	58 1800000	0 00	207 680 28	199 915 90	44 289 45	- 36 525 09	7,764 36



## ◆ 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	
<b>Equities</b>							
<b>Common stock</b>							
MERCK KGAA ORD NPV SEDOL 4741844 4,890 00 41 1000000		0 00	178,951 82	158,022 40	29,972 79	- 7,043 37	22,929 42
VOLKSWAGEN AG ORD NPV SEDOL 5497102 5,186 00 52 5000000		0 00	242,424 92	172,902 15	113,781 10	- 44,238 33	69,522 77
Total EUR		0 00	1,055,874 49	1,011,724 53	182,614 26	- 138,464 30	44,149 96
Total Germany		0 00	1,055,874 49	1,011,724 53	182,614 26	- 138,464 30	44,149 98
<b>Hong Kong - HKD</b>							
CHEUNG KONG(HLDGS) HKD0 50 SEDOL 6190273 31,400 00 81 0000000		0 00	328 166 83	227,500 87	99,968 91	- 1,302 95	98 665 98
CLP HOLDINGS HKD5 SEDOL 6097017 43,840 00 29 7500000		0 00	187,258 38	184 884 87	2,874 80	- 283 31	2,391 49
HONG KONG ELECTRIC HKD1 SEDOL 8435327 34 240 00 28 0000000		0 00	127,337 88	103,833 50	24,473 91	- 769 75	23,704 18
HSBC HLDGS USD0 50(HONGKONG REG) SEDOL 8158163 14 000 00 91 2500000		0 00	163,827 21	188,181 52	- 24 390 00	25 69	- 24,364 31
SMARTONE TELECOM HKD0 10 SEDOL 6856995 85,000 00 9 3000000		0 00	77,521 37	158,372 31	- 80,745 19	- 105 75	- 80,850 84
Total HKD		0 00	862,109.43	842,563.07	21,982 43	- 2,436 07	19,546 36
Total Hong Kong		0 00	862,109 43	842,563 07	21,982 43	- 2,436 07	19,546 36
<b>Ireland - USD</b>							
ADR ELAN PLC ADR REPSTG SHS SEDOL 2307237 4 645 00 45 0800000		0 00	209,303 70	173 600 11	35,703 59	0 00	35,703 59
Total USD		0 00	209,303 70	173,600 11	35,703.59	0 00	35,703 59
Total Ireland		0 00	209,303 70	173,600 11	35,703 59	0 00	35,703 59
<b>Israel - USD</b>							
ADR TEVA PHARMACEUTICAL INDS LTD ADR ISIN #US8818242098 SEDOL 2883878 2,222 00 81 6300000		0 00	138 941 88	45 760 33	91,181 53	0 00	91,181 53
Total USD		0 00	136,941 86	45,760 33	91,181 53	0 00	91,181 53

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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	
<b>Equities</b>							
<b>Common stock</b>							
Total Israel		0 00	136,941 86	45,760 33	91,181 53	0 00	91,181 53
<b>Italy - EUR</b>							
BCA NAZ DEL LAVORO EURO 50 55,600 00	SEDOL 5528604 2 2750000	0 00	112,828 77	180 242 95	- 65 505 12	12 111 06	- 77,616 18
ENI EUR1 16 940 00	SEDOL 7145058 14 0800000	0 00	212 374 08	166 217 58	58 054 23	- 11 897 73	46 156 50
SANPAOLO IMI SPA EUR2 80 7,000 00	SEDOL 5556575 12 0500000	0 00	75,105 29	82 220 69	7 324 04	208 64	- 7,115 40
Total EUR		0 00	400,106 14	438,681 22	- 14,774 93	- 23,800 15	- 38,575 08
Total Italy		0 00	400,106 14	438,681 22	- 14,774 93	- 23,800 15	- 38,575 08
<b>Japan - JPY</b>							
FUJITSU Y50 18 000 00	SEDOL 8356945 954 0000000	0 00	131 023 96	330 945 95	150 689 28	- 49 232 71	199 921 99
HITACHI JPY50 28,000 00	SEDOL 6429104 960 0000000	0 00	190 447 12	272 442 62	- 37,064 04	- 44 931 46	81 995 50
KOMATSU Y50 25 000 00	SEDOL 6496584 469 0000000	0 00	89 462 84	142 452 55	- 26 529 80	- 26 459 91	52 989 71
KURITA WATER INDS Y50 2 000 00	SEDOL 6497963 1 827 0000000	0 00	24,828 32	25 037 95	128 91	- 338 54	- 209 63
NEC CORP Y50 18 000 00	SEDOL 6640400 1 337 0000000	0 00	183,625 82	257 465 99	- 46,831 44	27 008 73	73 840 17
NIPPON EXPRESS CO Y50 42 000 00	SEDOL 6642127 445 0000000	0 00	142,606 44	236 360 95	- 57 564 22	- 36 190 29	- 93 754 51
NIPPON TEL&TEL CP JPY50000 46 00	SEDOL 6641373 427 000 0000000	0 00	149 870 29	321 928 17	- 138,852 33	- 33 205 55	- 172 057 88
NOMURA HOLDINGS INC Y50 11,575 00	SEDOL 6643108 1 680 0000000	0 00	148 374 79	115 469 13	46 015 58	- 13 109 92	32,905 66
ONO PHARMACEUTICAL JPY50 5 000 00	SEDOL 6660107 3,840 0000000	0 00	150 312 83	174 173 20	10 626 38	- 13 233 99	- 23 860 37

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
SONY CORP Y50 SEDOL 6821508 2,260 00 5,890 0000000		0 00	103,281 82	18 282 39	85,581 78	- 1,552 53	84,029 23
Total JPY		0.00	1,313,844 03	1,895,538 90	- 336,431 24	- 245,263 63	- 581,694 87
Total Japan		0 00	1,313,844 03	1,895,538 90	- 336,431 24	- 245,263 63	- 581,694 87
<b>Liberia - USD</b>							
TEEKAY SHIPPING CORP COM CUSIP Y8564W103 2 500 00 34 8500000		0 00	87,125 00	68,314 00	20,811 00	0 00	20,811 00
Total USD		0 00	87,125 00	66,314 00	20,811 00	0 00	20,811 00
Total Liberia		0 00	87,125 00	66,314 00	20,811 00	0 00	20,811 00
<b>Mexico - USD</b>							
ADR TELEFONOS DE MEX S A SPONSORED ADR REPSTG SH ORD L SEDOL 2881612 6,420 00 35 0200000		0 00	224,828 40	129,210 74	95,617 66	0 00	95,617 66
Total USD		0 00	224,828 40	129,210 74	95,617 66	0 00	95,617 66
Total Mexico		0 00	224,828 40	129,210 74	95,617 66	0 00	95,617 66
<b>Netherlands - EUR</b>							
AKZO NOBEL NV EUR2 SEDOL 5458314 5 873 00 50 1500000		0 00	282,250 53	231,118 18	67,470 74	- 36,338 37	31,132 37
ING GROEP NV CVA EURO 24 SEDOL 7154182 7 864 00 28 8400000		0 00	200,540 44	198,253 25	38 592 78	- 34,305 59	2 287 19
PHILIPS ELEC(KON) EURO 20 SEDOL 5986822 6 783 00 33 3800000		0 00	201,601 42	81,023 88	122,833 59	- 12,356 05	110 577 54
WOLTERS KLUWER CVA EURO 12 SEDOL 5871518 10,995 00 25 6000000		0 00	250,622 84	265 178 72	5 378 28	- 18,933 16	- 14,553 88
Total EUR		0 00	915,015 23	785,572 01	232,376 39	- 102,933 17	129,443 22
<b>Netherlands - USD</b>							
ADR UNILEVER N V NY SHS NEW CUSIP 904784709 3 892 00 57 8100000		0 00	224,218 12	285,778 05	- 61,559 93	0 00	- 61 559 93

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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	
<b>Equities</b>							
<b>Common stock</b>							
ROYAL DUTCH PETRO N Y REGISTRY SH PAR N 1 25 GLDR 2,000 00 49 0200000		CUSIP 780257804 0 00	98 040 00	109 060 00	11,020 00	0 00	11,020 00
Total USD		0 00	322,258 12	394,838 05	- 72,579 93	0 00	- 72,579 93
Total Netherlands		0 00	1,237,273 35	1,180,410 06	159,796 46	- 102,933 17	56,863 29
<b>Netherlands Antilles - USD</b>							
SCHLUMBERGER LTD COM ISIN AN8068571088 5 800 00 54 9500000		CUSIP 808857108 1 087 50	318,710 00	271 889 64	46 820 36	0 00	46 820 36
Total USD		1,087 50	318,710 00	271,889 64	46,820 36	0 00	46,820 36
Total Netherlands Antilles		1,087 50	318,710 00	271,889 64	46,820 36	0 00	46,820 36
<b>New Zealand - NZD</b>							
TELECOM CORP OF NZ NPV 75 500 00	SEDOL 8881438 5 0000000		157 190 80	262 198 39	- 69 284 30	35 723 29	- 105,007 59
Total NZD		0 00	157,190 80	262,198 39	- 69,284 30	- 35,723 29	- 105,007 59
Total New Zealand		0 00	157,190 80	262,198 39	- 69,284 30	- 35,723 29	- 105,007 59
<b>Panama - USD</b>							
CARNIVAL CORP COM 6 000 00	CUSIP 143658102 28 0800000		168,480 00	178,748 08	- 10 268 08	0 00	- 10 268 08
MC DERMOTT INTL INC COM \$1 PAR 100 00	CUSIP 580037109 12 2700000		1,227 00	1 059 00	168 00	0 00	168 00
Total USD		0 00	169,707 00	179,807 08	- 10,100 08	0 00	- 10,100 08
Total Panama		0 00	169,707 00	179,807 08	- 10,100 08	0 00	- 10,100 08
<b>Philippines - USD</b>							
ADR PHILIPPINE LONG DISTANCE TEL CO 7 465 00	SEDOL 2685654 8 2400000		61 511 60	150,274 56	- 88 762 96	0 00	- 88 762 96
Total USD		0 00	61,511 60	150,274 56	- 88,762 96	0 00	- 88,762 96
Total Philippines		0 00	61,511 60	150,274 56	- 88,762 96	0 00	- 88,762 96

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	ACCU/USD Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
<b>Republic of Korea - KRW</b>							
SAMSUNG ELECTRONIC KRW5000 1,040 00	SEDOL 6771720 279 000 0000000	0 00	220,905 98	162,177 94	64 216 25	- 5,488 21	58,728 04
Total KRW		0 00	220,905 98	162,177 94	64,216 25	- 5,488 21	58,728 04
<b>Republic of Korea - USD</b>							
ADR KOREA TELECOM CORP SPONSORED ADR 7,123 00	ISIN US50063P1030 20 3300000	SEDOL 2419875 1,680 62	144,810 59	180,965 75	- 36,155 16	0 00	- 36 155 16
Total USD		1,680 62	144,810.59	180,965 75	- 36,155 16	0 00	- 36,155 16
Total Republic of Korea		1,680 62	365,716.57	343,143 69	28,061 09	- 5,488 21	22,572 88
<b>Singapore - USD</b>							
CREATIVE TECH INC COM STK 5,280 00	SEDOL 2232469 8 2000000	0 00	43,298 00	114,927 82	- 71,631 82	0 00	- 71,631 82
FLEXTRONICS INTL LTD COM STK 8 800 00	CUSIP Y2573F102 23 8900000	0 00	211,112 00	199,468 76	11,643 24	0 00	11,843 24
Total USD		0 00	254,408 00	314,396.58	- 59,988.58	0 00	- 59,988 58
Total Singapore		0 00	254,408 00	314,396 58	- 59,988 58	0 00	- 59,988 58
<b>Spain - EUR</b>							
ENDESA SA EUR I 2 10 621 00	SEDOL 5271782 17 5700000	0 00	166,158 52	174,385 98	- 10,064 71	1,837 25	- 8,227 46
IBERDROLA SA EUR3 13,360 00	SEDOL 4424640 14 6200000	0 00	173,915 89	98,376 27	97 329 13	- 21,789 51	75,539 62
Total EUR		0 00	340,074 41	272,762 25	87,264 42	- 19,952 26	67,312 16
<b>Spain - USD</b>							
ADR REPSOL YPF S A SPONSORED ADR 15,422 00	SEDOL 2731803 14 5300000	0 00	224 081 66	117,420 50	106 681 16	0 00	106,681 16
ADR TELEFONICA S A SPONSORED 5 954 00	SEDOL 2881098 40 0800000	0 00	238,636 32	238,448 95	189 37	0 00	189 37

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## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
Total USD		0 00	462,717 98	355,867 45	106,850 53	0 00	106,850 53
Total Spain		0 00	802,792 39	628,629 70	194,114 95	- 19,952 26	174,162 69
<b>Sweden - SEK</b>							
AUTOLIV INC USD1 SDR (SWEDISH DEP RECPT 4 784 00	SEDOL 5247374 210 0000000	0 00	95 974 15	145 432 56	14 164 28	- 35,294 15	- 49,458 41
VOLVO(AB) SEK6 SER'B' 8 138 00	SEDOL 4837739 176 0000000	0 00	153 320 69	166 391 93	45 098 00	- 58 169 24	- 13 071 24
Total SEK		0 00	249,294 84	311,824 49	30,933 74	- 93,463 39	- 62,529 65
Total Sweden		0 00	249,294 84	311,824 49	30,933 74	- 93,463 39	- 62,529 65
<b>Switzerland - CHF</b>							
CLARIANT CHF5(REGD) 5 100 00	SEDOL 7113990 31 2500000	0 00	95,994 58	195 036 14	- 94,067 08	- 4 974 48	- 99 041 58
SWISS REINSURANCE CHF0 1(REGD) 2 596 00	SEDOL 7189816 167 0000000	0 00	261,124 53	272 650 68	- 14 715 98	3,189 81	- 11,526 15
ZURICH FIN SVS GRP CHF10 547 00	SEDOL 5983818 389 5000000	0 00	128 327 96	160 955 87	- 10 791 89	- 21,836 02	- 32 627 91
Total CHF		0 00	485,447 07	628,642 69	- 119,574 93	- 23,620 69	- 143,195 62
<b>Switzerland - USD</b>							
ADR NESTLE S A SPONSORED ADR REPSTG REG SH 4 600 00	CUSIP 641069406 53 3040000	0 00	245 198 40	210 775 00	34 423 40	0 00	34 423 40
Total USD		0 00	245,198 40	210,775 00	34,423 40	0 00	34,423 40
Total Switzerland		0 00	730,645 47	839,417 69	- 85,151 53	- 23,620 69	- 108,772 22
<b>United Kingdom - GBP</b>							
BAE SYSTEMS ORD GBP0 025 48 225 00	SEDOL 0263494 3 0950000	0 00	208 217 70	217 165 23	7 738 51	- 16,686 04	- 8 947 53
BRITISH AIRWAYS ORD 25P 29 281 00	SEDOL 0128057 1 8500000	0 00	83 099 91	180 558 38	- 87 668 80	- 9 789 67	- 97 458 47

◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Annual Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
<b>Common stock</b>							
CABLE & WIRELESS ORD GBP0 25 49 338 00	SEDOL 0162557 3 3050000	0 00	237,319 30	288,309 27	- 54,269 57	5,279 60	- 48 989 87
CHUBB ORD GBP0 38 42,475 00	SEDOL 0015219 1 7200000	0 00	108,328 59	165,928 12	- 40,487 41	- 19 114 12	- 59,601 53
HANSON ORD GBP2 24,200 00	SEDOL 0408983 4 7400000	0 00	166,945 13	152 289 29	15 415 33	- 759 49	14 655 84
INVENSYS ORD GBP0 25 62,005 00	SEDOL 0807041 1 1825000	902 42	107,813 10	255,863 48	- 129,048 17	- 19 202 21	- 148 250 38
KIDDE ORD GBP0 10 42,475 00	SEDOL 0015402 0 6700000	0 00	41,417 82	44,027 74	2,481 96	- 5,071 78	- 2,608 82
LAIRD GROUP ORD GBP0 25 23,282 00	SEDOL 0500522 1 5800000	0 00	53,537 42	165,940 58	- 83 980 88	- 18,422 28	- 112,403 16
LLOYDS TSB GROUP ORD GBP0 25 22 500 00	SEDOL 0870612 7 4600000	0 00	244,287 59	208,405 48	35,133 27	- 251 17	34,882 10
MARKS & SPENCER ORD 25P 42 564 00	SEDOL 0565402 3 6100000	2,292 04	223,829 81	249,242 50	2,282 87	- 27,895 66	- 25 612 69
NOVAR ORD GBX27 77777 43,761 00	SEDOL 0176268 1 2850000	0 00	80 567 12	141,798 70	- 42 826 12	- 18,403 46	- 61,229 58
P & O DFD GBP1 15,176 00	SEDOL 0680048 2 3775000	0 00	52,511 92	88,526 53	- 28,490 64	- 7,523 97	- 36 014 61
P & O PRINCESS CRU ORD USD0 50 15 176 00	SEDOL 0963590 4 0000000	0 00	88,348 13	100,514 49	- 3,623 53	- 8,542 83	- 12 166 36
POWERGEN ORD GBP0 50 13 700 00	SEDOL 0443748 7 5500000	0 00	150,538 50	113,297 03	35 309 52	1 931 95	37 241 47
SAINSBURY J ORD GBP0 25 42 310 00	SEDOL 0767640 3 6600000	2,475 42	225,374 18	205,259 43	26,165 68	- 6,050 83	20,114 75
SHELL TRNSPT&TRDG ORD GBP0 25(REGD) 25 283 00	SEDOL 0803414 4 7200000	0 00	173,680 34	142,104 32	50,163 67	- 18 587 65	31,576 02
STAGECOACH GROUP ORD GBP0 005 163 900 00	SEDOL 0414867 0 7400000	0 00	176,518 70	243,427 28	- 49 360 54	- 17 548 04	- 68 908 58

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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	
<b>Equities</b>							
<b>Common stock</b>							
UNILEVER PLC ORD GBP0 014 SEDOL 0574873 38 600 00 5 6400000		0 00	300 427 89	221 244 69	87 212 39	- 8 029 39	79 183 00
UTD BUSINESS MEDIA ORD GBP0 25 SEDOL 3022421 30,000 00 4 8000000		0 00	209 576 48	229,525 54	- 21 612 02	1 662 96	- 19 949 06
<b>Total GBP</b>		<b>5,669 88</b>	<b>2,929,937 73</b>	<b>3,412,426 29</b>	<b>- 289,484 38</b>	<b>- 193,004 18</b>	<b>- 482,488 56</b>
<b>United Kingdom - USD</b>							
ADR BP P L C FORMERLY BP AMOCO P L C TO 05/ SPONSORED ADR BP PLC CUSIP 055622104 6 722 00 46 5100000		0 00	312,640 22	318 181 06	- 5 540 84	0 00	- 5 540 84
ADR IMPERIAL TOB GROUP PLC SPONSORED CUSIP 453142101 3,700 00 28 8300000		0 00	99,271 00	73,027 25	26 243 75	0 00	26 243 75
<b>Total USD</b>		<b>0 00</b>	<b>411,911 22</b>	<b>391,208 31</b>	<b>20,702 91</b>	<b>0 00</b>	<b>20,702 91</b>
<b>Total United Kingdom</b>		<b>5,669 88</b>	<b>3,341,848 95</b>	<b>3,803,634 60</b>	<b>- 268,781 47</b>	<b>193,004 18</b>	<b>- 461,785 65</b>
<b>United States - USD</b>							
\$ THRIFTY AUTOMOTIVE GROUP INC COM CUSIP 256743105 11 000 00 15 5000000		0 00	170 500 00	211,107 10	- 40 607 10	0 00	- 40 607 10
#REORG INGERSOLL RAND RECLASSIFICATION TO CL A COM 2409115 EFF 1/2/02 CUSIP 456866102 300 00 41 8100000		0 00	12 543 00	12 158 00	385 00	0 00	385 00
#REORG USX-MARATHON GROUP NAME CHANGE TOMARATHON OIL CORP 2528128 EFF 12/31/01 CUSIP 902905827 5 600 00 30 0000000		0 00	168,000 00	158 917 04	9 082 96	0 00	9 082 96
ABBOTT LAB COM CUSIP 002824100 5 600 00 55 7500000		0 00	312,200 00	281 556 16	30 643 84	0 00	30 643 84
ACE LTD ORD STK USD0 0416 SEDOL 2008853 4 330 00 40 1500000		649 50	173 849 50	147 757 32	26 092 18	0 00	26 092 18
ACTEL CORP COM CUSIP 004934105 7 600 00 19 9100000		0 00	151 316 00	110 291 25	41,024 75	0 00	41 024 75
ACXION CORP COM CUSIP 005125109 4 100 00 17 4700000		0 00	71,627 00	73 768 66	- 2,141 66	0 00	- 2 141 66
ADAPTEC INC COM CUSIP 00651F108 4 500 00 14 5000000		0 00	65 250 00	44 971 88	20 278 12	0 00	20 278 12



Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Dividend Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
ADC TELECOMMUNICATIONS INC COM CUSIP 000886101 700 00 4 6000000		0 00	3,220 00	3,339 00	- 119 00	0 00	- 119 00
ADOBE SYS INC COM CUSIP 00724F101 200 00 31 0500000		2 50	8,210 00	8,954 00	- 744 00	0 00	- 744 00
ADVANCED DIGITAL INFORMATION CORP COM CUSIP 007525108 11,700 00 18 0400000		0 00	187 668 00	159,683 71	27,984 29	0 00	27,984 29
ADVANCED FIBRE COMMUNICATIONS INC COM CUSIP 00754A105 1 900 00 17 6700000		0 00	33 573 00	39,505 60	- 5,932 60	0 00	- 5,932 60
ADVANCED MICRO DEVICES INC COM CUSIP 007903107 19 520 00 15 8600000		0 00	309,587 20	339,428 70	- 29 839 50	0 00	- 29,839 50
AEA CL B COM STK CUSIP 007991102 10 00 2,540 0000000		0 00	2,540 00	2,540 00	0 00	0 00	0 00
AES CORP COM CUSIP 00130H105 300 00 18 3500000		0 00	4,905 00	4 181 00	714 00	0 00	714 00
AFLAC INC COM CUSIP 001055102 800 00 24 5600000		0 00	22,104 00	24 867 00	- 2 763 00	0 00	- 2,763 00
AGILENT TECHNOLOGIES INC COM CUSIP 00846U101 400 00 28 5100000		0 00	11,404 00	11,468 00	- 64 00	0 00	- 64 00
AIR PROD & CHEM INC COM CUSIP 009158106 200 00 46 9100000		40 00	9,382 00	8,288 00	1,096 00	0 00	1 096 00
ALBERTSON S INC COM CUSIP 013104104 200 00 31 4900000		0 00	8,298 00	8,562 00	- 264 00	0 00	- 264 00
ALCOA INC COM STK CUSIP 013817101 1 300 00 35 5500000		0 00	46,215 00	48 698 00	- 481 00	0 00	- 481 00
ALLEGHENY ENERGY INC COM CUSIP 017381106 100 00 36 2200000		0 00	3,822 00	4,377 00	- 755 00	0 00	- 755 00
ALLEGY TECHNOLOGIES INC COM CUSIP 01741R102 100 00 18 7500000		0 00	1,875 00	1,898 00	- 223 00	0 00	- 223 00
ALLERGAN INC COM CUSIP 018490102 8 660 00 75 0500000		0 00	649 933 00	608,408 88	41,524 12	0 00	41,524 12

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## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
Shares/PAR value	Local market price				Market	Translation	
<i>Equities</i>							
<b>Common stock</b>							
ALLSTATE CORP COM	CUSIP 020002101						
1,400 00	33 7000000	268 00	47 180 00	48,606 00	574 00	0 00	574 00
ALPHARMA INC CL A	CUSIP 020813101						
8 500 00	28 4500000	0 00	171 925 00	163 663 92	8 261 08	0 00	8,261 08
ALTERA CORP COM	CUSIP 021441100						
18 000 00	21 2200000	0 00	381 960 00	415 199 21	- 33 239 21	0 00	33 239 21
AMBAC FNCL GROUP COM STK	CUSIP 023139108						
200 00	57 8600000	0 00	11,572 00	11 576 00	- 4 00	0 00	4 00
AMER ELEC PWR CO INC COM	CUSIP 025537101						
300 00	43 5300000	0 00	13 059 00	13 476 00	- 417 00	0 00	- 417 00
AMER EXPRESS CO COM	CUSIP 025816109						
5 700 00	35 6900000	0 00	203 433 00	176 028 00	27 405 00	0 00	27 405 00
AMER GREETINGS CORP CL A COM	CUSIP 028375105						
100 00	13 7800000	0 00	1 378 00	1,105 00	273 00	0 00	273 00
AMER HOME PROD CORP COM	CUSIP 026609107						
1 500 00	61 3600000	0 00	92,040 00	84 435 00	7 605 00	0 00	7 605 00
AMER INTL GROUP INC COM	CUSIP 026874107						
8 196 00	79 4000000	17 64	730,162 40	500 449 31	229 713 09	0 00	229,713 09
AMERADA HESS CORP COM	CUSIP 023551104						
100 00	62 5000000	30 00	6 250 00	7 569 00	- 1 319 00	0 00	- 1,319 00
AMEREN CORP COM	CUSIP 023608102						
100 00	42 3000000	0 00	4 230 00	3 961 00	269 00	0 00	269 00
AMERISOURCEBERGEN CORP COM	CUSIP 03073E105						
6 170 00	63 5500000	0 00	392 103 50	415 308 98	23,205 48	0 00	23 205 48
AMERN EAGLE OUTFITTERS INC NEW COM	CUSIP 02553E108						
15 480 00	28 1700000	0 00	405 373 30	380,972 50	24 400 80	0 00	24 400 80
AMERN FINL HLDGS INC COM STK	CUSIP 026075101						
11 900 00	25 4100000	0 00	302 379 00	182,818 94	119 560 06	0 00	119 560 06
AMERN PWR CONVERSION CORP COM	CUSIP 029066107						
200 00	14 4600000	0 00	2,892 00	2 722 00	170 00	0 00	170 00

◆ 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>							
<b>Common stock</b>							
AMERN STD COS INC DEL COM 5 250 00	CUSIP 028712108 68 2300000	0 00	358,207 50	381,927 10	- 3,719 60	0 00	- 3 719 60
AMERUS GROUP CO COM 5 500 00	CUSIP 03072M108 35 8400000	0 00	197,120 00	132 704 85	64,415 05	0 00	64 415 05
AMGEN INC COM 16,400 00	CUSIP 031182100 58 4400000	0 00	825 818 00	695,669 24	229,848 78	0 00	229,848 78
AMR CORP COM 300 00	CUSIP 001765108 22 1700000	0 00	6,851 00	9,918 00	- 3,267 00	0 00	- 3,267 00
ANADARKO PETRO CORP COM 200 00	CUSIP 032511107 58 8500000	0 00	11,370 00	10 828 00	544 00	0 00	544 00
ANALOG DEVICES INC COM 9 300 00	CUSIP 032654105 44 3900000	0 00	412,827 00	520,894 02	- 108,167 02	0 00	- 108,167 02
ANCHOR BANCORP WIS INC COM 1,700 00	CUSIP 032838102 17 7400000	0 00	30 158 00	28,901 48	1,258 54	0 00	1 258 54
ANDREW CORP COM 8 000 00	CUSIP 034425108 21 8900000	0 00	175,120 00	163,848 52	11,170 48	0 00	11 170 48
ANHEUSER BUSCH COS INC COM 3 800 00	CUSIP 035229103 45 2100000	0 00	171 798 00	157,234 00	14,564 00	0 00	14,564 00
ANNTAYLOR STORES CORP COM 5,400 00	CUSIP 038115103 35 0000000	0 00	188,000 00	81,525 68	107,474 31	0 00	107 474 31
AOL TIME WARNER INC COM 14 800 00	CUSIP 00184A105 32 1000000	0 00	475,080 00	650,171 18	- 175,091 18	0 00	- 175,091 18
APACHE CORP COM 1,540 00	CUSIP 037411105 49 8800000	0 00	78,815 20	68 150 00	10 665 20	0 00	10 665 20
APPLE COMPUTER INC COM 10 750 00	CUSIP 037833100 21 9000000	0 00	235 425 00	212,095 00	23,330 00	0 00	23 330 00
APPLERA CORP - APPLIED BIOSYSTEMS GROUP 4,900 00	CUSIP 038020103 39 2700000	208 25	192,423 00	235,441 80	- 43,018 80	0 00	- 43 018 80
APPLIED INDL TECHNOLOGIES INC COM 8 200 00	CUSIP 03820C105 18 6500000	0 00	115,630 00	106,398 06	9,233 84	0 00	9,233 84

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## Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
<b>Common stock</b>							
APPLIED MATERIALS INC COM 4 100 00	CUSIP 038222105 40 1000000	0 00	164 410 00	179,835 00	- 15 425 00	0 00	- 15 425 00
APPLIED MICRO CIRCUITS CORP CDT-COM 300 00	CUSIP 03822W109 11 3200000	0 00	3,396 00	4 929 00	- 1 533 00	0 00	1,533 00
ARCH COAL INC COM 3 700 00	CUSIP 039380100 22 7000000	0 00	83 890 00	82 454 72	1 535 28	0 00	1 535 28
ARCHER-DANIELS MIDLAND CO COM 1 260 00	CUSIP 039483102 14 3500000	0 00	18 081 00	16 164 00	1 917 00	0 00	1 917 00
ARCHSTONE SMITH TR COM 6,000 00	CUSIP 039583109 26 3000000	0 00	157,800 00	146 675 95	11 124 05	0 00	11 124 05
ASCENTIAL SOFTWARE CORP COM 18 300 00	CUSIP 04382P108 4 0500000	0 00	68 015 00	78 253 11	- 12 238 11	0 00	- 12,238 11
ASHLAND INC COM 100 00	CUSIP 044204105 46 0800000	0 00	4 608 00	3 983 00	625 00	0 00	625 00
ASPEN TECH INC COM 7,000 00	CUSIP 045327103 18 8000000	0 00	117 800 00	88,778 88	28,821 12	0 00	28 821 12
ASTORIA FINL CORP COM 12,090 00	CUSIP 046265104 26 4600000	0 00	319,901 40	75 814 38	244 087 02	0 00	244 087 02
ASYST TECHNOLOGIES INC COM 16,200 00	CUSIP 04648X107 12 7600000	0 00	208,712 00	227 262 88	- 20,550 88	0 00	- 20,550 88
AT & T CORP COM STK 4,300 00	CUSIP 001957109 18 1400000	181 25	78,002 00	84 323 00	- 6 321 00	0 00	- 8,321 00
AT&T WIRELESS SVCS INC COM 2 400 00	CUSIP 00209A106 14 3700000	0 00	34 488 00	39,840 00	5 352 00	0 00	- 5 352 00
ATMEL CORP COM 40,480 00	CUSIP 049513104 7 3700000	0 00	298,180 20	328 309 48	- 31 119 28	0 00	- 31 119 28
AUTO DATA PROCESSING INC COM 3,400 00	CUSIP 053015103 58 9000000	381 00	200 260 00	48,497 00	151,763 00	0 00	151 763 00
AUTODESK INC COM 2 600 00	CUSIP 052769108 37 2700000	0 00	96,902 00	85 027 50	11,874 50	0 00	11 874 50

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Adjusted Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
AUTOLIV INC COM STK CUSIP 052800109 8 000 00 20 3100000		0 00	182,480 00	144,818 80	17,563 20	0 00	17 563 20
AVALONBAY CMNTYS REIT CUSIP 053484101 3,000 00 47 3100000		1,920 00	141,830 00	138,890 00	2,940 00	0 00	2 940 00
AVAYA INC COM CUSIP 053499109 300 00 12 1500000		0 00	3,645 00	3,564 00	81 00	0 00	81 00
AVISTA CORP COM ISIN # US05379B1070 CUSIP 05379B107 5 800 00 13 2600000		0 00	76,908 00	108,248 38	- 31,338 38	0 00	- 31,338 38
AVON PROD INC COM CUSIP 054303102 100 00 48 5000000		0 00	4,650 00	4,809 00	- 159 00	0 00	- 159 00
BAKER HUGHES INC COM CUSIP 057224107 600 00 38 4700000		0 00	21 882 00	18 584 00	2,298 00	0 00	2 298 00
BANK N Y CO INC COM CUSIP 064057102 1,400 00 40 8000000		0 00	57,120 00	63,462 00	- 6,342 00	0 00	- 6 342 00
BANK ONE CORP COM CUSIP 06423A103 18,910 00 39 0500000		4,181 10	777,485 50	822 835 70	- 45 350 20	0 00	- 45,350 20
BANKUNITED FINL CORP CL A CUSIP 06652B103 3 300 00 14 8500000		0 00	49,005 00	24 337 50	24,667 50	0 00	24 667 50
BANNER CORP COM CUSIP 06652V109 2 662 00 18 9100000		372 88	45,014 42	32,643 75	12,370 67	0 00	12,370 67
BARNES & NOBLE INC COM CUSIP 067774109 4,900 00 29 6000000		0 00	145,040 00	117,122 88	27 917 02	0 00	27,917 02
BAXTER INTL INC COM CUSIP 071813109 9 700 00 53 6300000		5,845 40	520 211 00	384,918 05	135,292 95	0 00	135 292 95
BEAR STEARNS COS INC COM CUSIP 073902108 100 00 58 6400000		0 00	5,884 00	5,553 00	311 00	0 00	311 00
BECTON DICKINSON & CO COM CUSIP 075887108 500 00 33 1500000		48 75	18,575 00	17,325 00	- 750 00	0 00	- 750 00
BED BATH BEYOND INC COM CUSIP 075898100 11,000 00 33 9000000		0 00	372,900 00	297 115 39	75,784 61	0 00	75,784 61

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## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
BELLSOUTH CORP COM STK 900 00	CUSIP 079880102 38 1500000	0 00	34 335 00	35 667 00	- 1 332 00	0 00	- 1 332 00
BEST BUY INC COM STK 2 700 00	CUSIP 086516101 74 4800000	0 00	201 096 00	159 634 20	41,461 80	0 00	41 461 80
BIG LOTS INC COM 100 00	CUSIP 089302103 10 4000000	0 00	1 040 00	1 224 00	- 184 00	0 00	- 184 00
BIOGEN INC COM 100 00	CUSIP 090597105 57 3500000	0 00	5,735 00	5,696 00	39 00	0 00	39 00
BIOMET INC COM 27 135 00	CUSIP 090613100 30 9000000	0 00	838,471 50	487,214 30	351 257 20	0 00	351 257 20
BK AMER CORP COM 11 300 00	CUSIP 060505104 62 9500000	0 00	711 335 00	633 685 08	77 649 92	0 00	77 649 92
BLACK & DECKER CORP COM 200 00	CUSIP 091797100 37 7300000	0 00	7 548 00	8 186 00	- 640 00	0 00	- 640 00
BLOCK H & R INC COM 200 00	CUSIP 093671105 44 7000000	32 00	8 840 00	8 976 00	1 964 00	0 00	1 964 00
BMC SOFTWARE INC COM STK 300 00	CUSIP 055921100 16 3700000	0 00	4,811 00	5 817 00	- 906 00	0 00	- 906 00
BOEING CO COM 8 800 00	CUSIP 097023105 38 7800000	0 00	283 704 00	247 088 00	16,616 00	0 00	16 616 00
BOISE CASCADE CORP COM 4,100 00	CUSIP 097383103 34 0100000	615 00	139 441 00	122 732 20	16 708 80	0 00	16,708 80
BORDERS GROUP INC COM STK 27 800 00	CUSIP 099709107 19 8400000	0 00	551 552 00	401,192 92	150 359 08	0 00	150,359 08
BOSTONFED BANCORP INC COM 5,100 00	CUSIP 101178101 24 1000000	0 00	122 910 00	69 034 94	53 875 06	0 00	53 875 08
BOWATER INC COM 2 300 00	CUSIP 102183100 47 7000000	460 00	109,710 00	81 688 00	28,022 00	0 00	28 022 00
BRIGGS & STRATTON CORP CAP 3,500 00	CUSIP 109043109 42 7000000	1,085 00	149 450 00	148 482 00	968 00	0 00	968 00

Asset Detail - Base Currency

Account number FFCO  
Account Name FRIST INTEGRATED CONS

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

*Equities*

Common stock

BRISTOL MYERS SQUIBB CO COM CUSIP 110122108	11 050 00	51 0000000	0 00	563,550 00	579,912 11	- 18,382 11	0 00	- 18 382 11	
BROADCOM CORP CL A CUSIP 111320107	3 700 00	40 8700000	0 00	151,218 00	264,184 00	- 112,945 00	0 00	- 112 945 00	
BROCADE COMMUNICATIONS SYS INC COM ISIN #US118211087 CUSIP 111821108	13 580 00	33 1200000	0 00	449,789 80	448,110 70	3,658 80	0 00	3,658 80	
BRUNSWICK CORP COM CUSIP 117043109	7 600 00	21 7600000	0 00	165,378 00	168,180 82	- 2,804 82	0 00	- 2,804 82	
BURL NORTHN SANTA FE CORP COM CUSIP 121897104	700 00	28 5300000	84 00	19,971 00	18,907 00	1,064 00	0 00	1,064 00	
BURL RES INC COM CUSIP 122014103	300 00	37 5400000	41 25	11,282 00	12,039 00	- 777 00	0 00	- 777 00	
C CORNET CORP COM CUSIP 125010108	4,000 00	14 5700000	0 00	58,280 00	24,090 00	34,190 00	0 00	34 190 00	
CAMPBELL SOUP CO COM CUSIP 134429109	200 00	29 8700000	0 00	5,874 00	5,814 00	160 00	0 00	160 00	
CAP 1 FNCL COM CUSIP 14040H105	200 00	53 8500000	0 00	10,790 00	12 450 00	- 1,660 00	0 00	- 1,660 00	
CARDINAL HLTH INC CUSIP 14149Y108	4,200 00	84 8600000	105 00	271,572 00	309,739 51	- 38,167 51	0 00	- 38,167 51	
CASH AMER INVTS INC COM CUSIP 14754D100	6,800 00	8 5000000	0 00	58,850 00	49,438 50	8 211 50	0 00	8,211 50	
CATERPILLAR INC COM CUSIP 149123101	300 00	52 2500000	0 00	15,875 00	15 714 00	- 39 00	0 00	- 39 00	
CENDANT CORP COM STK CUSIP 151313103	23,800 00	19 6100000	0 00	468,718 00	368,644 18	98 073 82	0 00	98 073 82	
CENTEX CORP COM CUSIP 152312104	100 00	57 0900000	4 00	5,709 00	4,418 00	1 291 00	0 00	1,291 00	
CENTURYTEL INC COM ISIN US1567001060 CUSIP 158700108	300 00	32 8000000	0 00	9,840 00	8,958 00	882 00	0 00	882 00	

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## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
CHARTER 1 FINCL INC COM 13 530 00	CUSIP 160903100 27 1500000	0 00	367,339 50	387 543 88	- 20 204 38	0 00	- 20 204 38
CHEVRONTEXACO CORP COM 11 850 00	CUSIP 166764100 89 6100000	0 00	1,081 878 50	948 349 27	113,529 23	0 00	113,529 23
CHILES OFFSHORE INC COM STK 2 300 00	CUSIP 16888M104 19 8900000	0 00	45 747 00	43 700 00	2 047 00	0 00	2 047 00
CHUBB CORP COM 300 00	CUSIP 171232101 69 0000000	102 00	20 700 00	20 801 00	- 201 00	0 00	- 201 00
CIENA CORP COM 300 00	CUSIP 171779101 14 3100000	0 00	4,293 00	4 947 00	- 654 00	0 00	- 654 00
CIGNA CORP COM 300 00	CUSIP 125509109 82 6500000	96 00	27 795 00	26,754 00	1,041 00	0 00	1 041 00
CIN FNCL CORP COM 4 200 00	CUSIP 172062101 38 1500000	777 00	160 230 00	161 848 60	- 1 618 60	0 00	- 1,618 60
CINERGY CORP COM 100 00	CUSIP 172474108 33 4300000	0 00	3,343 00	3 098 00	245 00	0 00	245 00
CINTAS CORP COM 200 00	CUSIP 172908105 48 0000000	0 00	9 600 00	9,490 00	110 00	0 00	110 00
CIRCUIT CY STORES INC COM 11 330 00	CUSIP 172737108 25 9500000	188 27	294,013 50	282 227 55	11 785 95	0 00	11 785 95
CISCO SYS INC COM 45 800 00	CUSIP 17275R102 18 1100000	0 00	829 438 00	745,635 16	83,802 84	0 00	83 802 84
CITIGROUP INC COM 28 333 00	CUSIP 172867101 50 4800000	0 00	1,430,249 84	697 726 08	732 523 76	0 00	732 523 76
CITIZENS 1ST BANCORP INC DEL COM ISIN 3,800 00	US17461R1068 CUSIP 17461R108 15 7000000 0 00	0 00	59 660 00	52 394 90	7,265 10	0 00	7 265 10
CITRIX SYS INC COM 200 00	CUSIP 177376100 22 6600000	0 00	4 532 00	6 712 00	- 2 180 00	0 00	- 2 180 00
CLEAR CHANNEL COMMUNICATIONS INC COM 5 120 00	CUSIP 184502102 50 9100000	0 00	260,859 20	207 877 39	52,781 81	0 00	52 781 81



◆ Asset Detail - Base Currency

Description/Asset ID		Local market price	Income/expense	Market value	Cost	Market	Translation	Total
Shares/PAR value							Unrealized gain/loss	
<b>Equities</b>								
<b>Common stock</b>								
CLOROX CO COM	CUSIP 189054109							
7 890 00		39 5500000	0 00	318,004 50	302,870 87	13 333 63	0 00	13 333 63
CMS ENERGY CORP COM	CUSIP 125896100							
100 00		24 0300000	0 00	2,403 00	2,465 00	- 82 00	0 00	- 62 00
CNF INC COM	CUSIP 12812W104							
6 000 00		33 5500000	0 00	201,300 00	183 892 95	17,407 05	0 00	17,407 05
COASTAL BANCORP INC COM	CUSIP 19041P105							
1 800 00		28 8000000	0 00	54 810 00	36,891 87	18,018 33	0 00	18,018 33
COCA COLA CO COM	CUSIP 191216100							
2,300 00		47 1500000	0 00	108,445 00	104,686 00	3,749 00	0 00	3,749 00
COCA COLA ENTERPRISES INC COM	CUSIP 191219104							
100 00		18 9400000	0 00	1,894 00	1,503 00	391 00	0 00	391 00
COGNEX CORP COM	CUSIP 192422103							
5,000 00		25 6100000	0 00	128,050 00	87,840 00	30,210 00	0 00	30 210 00
COLGATE-PALMOLIVE CO COM	CUSIP 194182103							
6 500 00		57 7500000	0 00	375 375 00	305,313 85	70,081 15	0 00	70,081 15
COLLAGENEX PHARMACEUTICALS INC COM	CUSIP 19419B100							
1,400 00		8 1000000	0 00	11,340 00	17,500 00	- 6 160 00	0 00	- 6 160 00
COLONIAL BANCGROUP INC COM	CUSIP 195493309							
9 600 00		14 0900000	0 00	135,264 00	115,542 17	19,721 83	0 00	19,721 83
COMERICA INC COM	CUSIP 200340107							
200 00		57 3000000	88 00	11,460 00	12,492 00	- 1,032 00	0 00	- 1 032 00
COML FED CORP COM	CUSIP 201847104							
7 060 00		23 5000000	584 80	185,910 00	88 773 26	79 136 74	0 00	79,136 74
COMPAQ COMPUTER CORP COM	CUSIP 204493100							
3 100 00		9 7600000	77 50	30,256 00	42,862 00	- 12,606 00	0 00	- 12,606 00
COMPASS BANCSHARES INC COM	CUSIP 20449H109							
6 000 00		28 3000000	1,380 00	189 800 00	140,701 25	29,098 75	0 00	29 098 75
COMPUTER ASSOC INTL INC COM	CUSIP 204912109							
1,000 00		34 4900000	40 00	34,490 00	33,680 00	810 00	0 00	810 00

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## Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
COMPUTER NETWORK TECH CORP COM CUSIP 204925101 3,300 00 17 7900000		0 00	58,707 00	58 043 79	663 21	0 00	663 21
COMPUTER SCI CORP COM CUSIP 205363104 200 00 48 9800000		0 00	9,796 00	7,446 00	2 350 00	0 00	2 350 00
COMPUWARE CORP COM CUSIP 205638109 300 00 11 7900000		0 00	3 537 00	4 080 00	- 543 00	0 00	- 543 00
COMVERSE TECH INC COM PAR \$0 10 CUSIP 205862402 200 00 22 3700000		0 00	4,474 00	5 292 00	- 818 00	0 00	- 818 00
CONAGRA FOODS INC CUSIP 205887102 200 00 23 7700000		0 00	4 754 00	4,722 00	32 00	0 00	32 00
CONEXANT SYS INC COM CUSIP 207142100 200 00 14 3600000		0 00	2,872 00	1 870 00	1 002 00	0 00	1 002 00
CONOCO INC COM NEW COM CUSIP 208251504 43 700 00 28 3000000		0 00	1 236,710 00	1 143 249 23	93 460 77	0 00	93 460 77
CONS EDISON INC COM CUSIP 209115104 200 00 40 3600000		0 00	8,072 00	8 296 00	- 224 00	0 00	- 224 00
CONSTELLATION ENERGY GROUP INC COM CUSIP 210371100 200 00 26 5500000		24 00	5 310 00	6,002 00	- 692 00	0 00	- 692 00
CONVERGYS CORP COM CUSIP 212485106 3 700 00 37 4900000		0 00	138,713 00	112 766 00	25 947 00	0 00	25 947 00
COOPER COS INC COM NEW CUSIP 216648402 3,500 00 49 9800000		175 00	174,930 00	103 548 84	71,381 16	0 00	71,381 16
COOPER IND INC COM CUSIP 216669101 200 00 34 9200000		70 00	6 984 00	11 644 00	- 4 660 00	0 00	- 4 660 00
COOPER TIRE & RUBBER CO COM NO PAR CUSIP 216831107 100 00 15 9600000		0 00	1 596 00	1 670 00	- 74 00	0 00	- 74 00
COORS ADOLPH CO CL B CUSIP 217016104 100 00 53 4000000		0 00	5,340 00	4 801 00	539 00	0 00	539 00
CORNING INC COM CUSIP 219350105 1,700 00 8 9200000		0 00	15,164 00	27,013 00	- 11 849 00	0 00	11,849 00

Asset Detail - Base Currency

Description/Asset ID		Accrued	Unrealized gain/loss				
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
COSTCO WHSL CORP NEW COM	CUSIP 22160K105						
1,700 00	44 3800000	0 00	75,448 00	69,692 02	5,753 98	0 00	5 753 98
COUNTRYWIDE CR IND INC COM	CUSIP 222372104						
3,000 00	40 9700000	0 00	122 810 00	127,683 00	- 4,773 00	0 00	- 4,773 00
COVANTA ENERGY CORP COM	CUSIP 22281N103						
7 400 00	4 5200000	0 00	33,448 00	114,629 73	- 81 181 73	0 00	- 81,181 73
CRANE CO COM	CUSIP 224399105						
100 00	25 8400000	0 00	2,584 00	2,861 00	- 397 00	0 00	- 397 00
CREDENCE SYS CORP DEL	CUSIP 225302108						
53 00	18 5700000	0 00	984 21	3,873 48	- 2 889 27	0 00	- 2 889 27
CROMPTON CORP COM COM STK ISN#	US2271181000 CUSIP 227118100						
5 900 00	9 0000000	0 00	53 100 00	49,537 23	3 582 77	0 00	3,582 77
CULLEN / FROST BANKERS INC COM	CUSIP 229899109						
4,500 00	30 8800000	0 00	138,860 00	87,715 84	51,244 18	0 00	51 244 18
CVS CORP COM STK	CUSIP 126850100						
700 00	29 6000000	0 00	20 720 00	25 328 00	- 4,608 00	0 00	- 4 608 00
CYMER INC COM	CUSIP 232572107						
2 000 00	26 7300000	0 00	53 460 00	46,815 76	6 644 24	0 00	6,644 24
CYTEC IND COM	CUSIP 232820100						
3 700 00	27 0000000	0 00	89,900 00	121,430 39	- 21,530 39	0 00	- 21,530 39
DARDEN RESTAURANTS INC COM	CUSIP 237194105						
200 00	35 4000000	0 00	7,080 00	5,620 00	1 460 00	0 00	1 460 00
DEAN FOODS CO NEW COM	CUSIP 242370104						
2,800 00	68 2000000	0 00	190,960 00	128 838 83	62,123 17	0 00	62 123 17
DELL COMPUTER CORP COM	CUSIP 247025109						
2 400 00	27 1800000	0 00	65,232 00	64,032 00	1,200 00	0 00	1,200 00
DELPHI AUTOMOTIVE SYS CORP COM	CUSIP 247126105						
500 00	13 6600000	35 00	8,830 00	7,865 00	- 1,035 00	0 00	- 1,035 00
DELUXE CORP COM	CUSIP 248019101						
100 00	41 5800000	0 00	4,158 00	3,209 00	949 00	0 00	949 00

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## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
DIEBOLD INC COM CUSIP 253651103 2,000 00 40 4400000		0 00	80 880 00	58 987 80	21,892 20	0 00	21,892 20
DILLARDS INC CL A COM CUSIP 254067101 100 00 16 0000000		4 00	1 600 00	1,654 00	54 00	0 00	- 54 00
DIME CMNTY BANCORP INC COM CUSIP 253922108 6 600 00 28 0600000		0 00	185,196 00	76 437 50	108 758 50	0 00	108 758 50
DISNEY WALT CO DISNEY COM COM CUSIP 254687106 300 00 20 7200000		0 00	6 216 00	8 181 00	- 1,965 00	0 00	- 1,965 00
DMC STRATEX NETWORKS INC COM CUSIP 23322L106 17 000 00 7 7800000		0 00	132,260 00	113 160 00	19 100 00	0 00	19 100 00
DOLLAR GEN CORP COM CUSIP 256669102 100 00 14 9000000		0 00	1 490 00	1 701 00	- 211 00	0 00	- 211 00
DOMINION RES INC VA NEW COM CUSIP 25746U109 200 00 60 1000000		0 00	12 020 00	12 126 00	- 106 00	0 00	- 106 00
DONALDSON INC COM CUSIP 257651109 3,200 00 38 8400000		0 00	124 288 00	91,718 86	32 569 14	0 00	32 569 14
DOVER CORP COM CUSIP 260003108 100 00 37 0700000		0 00	3,707 00	3 695 00	12 00	0 00	12 00
DOW CHEM CO COM CUSIP 280543103 300 00 33 7800000		100 50	10 134 00	10 341 00	- 207 00	0 00	- 207 00
DOWNEY FINL CORP COM CUSIP 261018105 3 000 00 41 2500000		0 00	123 750 00	113 340 00	10,410 00	0 00	10 410 00
DTE ENERGY CO COM CUSIP 233331107 200 00 41 9400000		103 00	8 388 00	8 490 00	- 102 00	0 00	- 102 00
DU PONT E I DE NEMOURS & CO COM STK CUSIP 263534109 1 000 00 42 5100000		0 00	42,510 00	41,430 00	1,080 00	0 00	1,080 00
DUKE ENERGY CORP COM STK CUSIP 264399106 700 00 39 2600000		0 00	27 482 00	26 621 00	861 00	0 00	861 00
DYCOM INDS INC COM CUSIP 267475101 12,000 00 18 7100000		0 00	200 520 00	189 048 95	11 471 05	0 00	11 471 05

◆ 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>							
<b>Common stock</b>							
DYNEGY INC NEW CL A COM CUSIP 28816Q101 300 00 25 5000000		0 00	7,850 00	13,299 00	- 5 649 00	0 00	- 5 649 00
EASTMAN CHEM CO COM CUSIP 277432100 100 00 39 0200000		44 00	3,902 00	4,209 00	- 307 00	0 00	- 307 00
EASTMAN KODAK CO COM CUSIP 277481109 200 00 29 4300000		0 00	5,888 00	5,368 00	520 00	0 00	520 00
EATON CORP COM CUSIP 278058102 100 00 74 4100000		0 00	7 441 00	7,393 00	48 00	0 00	48 00
ECHOSTAR COMMUNICATIONS CORP NEW CL A CUSIP 278782109 11,300 00 27 4700000		0 00	310,411 00	246,369 80	64,041 20	0 00	64,041 20
ECLIPSYS CORP COM CUSIP 278858109 4 000 00 18 7500000		0 00	67,000 00	118,418 60	- 49,418 60	0 00	- 49 418 60
ECOLAB INC COM CUSIP 278865100 200 00 40 2500000		27 00	8,050 00	7,868 00	184 00	0 00	184 00
EDISON INTL COM CUSIP 281020107 300 00 15 1000000		0 00	4 530 00	4,238 00	291 00	0 00	291 00
EL PASO CORP COM CUSIP 28336L109 5 500 00 44 8100000		1 168 75	245,355 00	302,370 00	- 57 015 00	0 00	- 57 015 00
ELECTR ARTS COM CUSIP 285512109 8 210 00 59 8500000		0 00	372,289 50	363,480 13	8 808 37	0 00	8,808 37
ELECTR DATA SYS CORP NEW COM CUSIP 285681104 8 800 00 68 5500000		0 00	466,140 00	417,473 59	48,666 41	0 00	48,666 41
ELI LILLY & CO COM CUSIP 532457108 2,000 00 78 5400000		0 00	227,768 00	231,403 32	- 3 637 32	0 00	- 3 637 32
EMC CORP COM CUSIP 268648102 20 500 00 13 4400000		0 00	275,520 00	427,707 63	- 152,187 63	0 00	- 152 187 63
EMERSON ELEC CO COM CUSIP 291011104 7,050 00 57 1000000		0 00	402,555 00	369,297 00	33 258 00	0 00	33,258 00
EMMIS COMMUNICATIONS CORP CUSIP 291525103 5 500 00 23 6400000		0 00	130 020 00	128,200 57	3,819 43	0 00	3,819 43

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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	
<b>Equities</b>							
<b>Common stock</b>							
ENGELHARD CORP COM CUSIP 292845104 200 00 27 6800000		0 00	5,536 00	5 268 00	268 00	0 00	268 00
ENTERCOM COMMUNICATIONS CORP CL A CUSIP 293839100 3 500 00 50 0000000		0 00	175,000 00	101 358 25	73 641 75	0 00	73 641 75
ENERGY CORP NEW COM CUSIP 29364G103 200 00 39 1100000		0 00	7 822 00	7 606 00	216 00	0 00	216 00
ENTRAVISION COMMUNICATIONS CORP CL A CUSIP 29382R107 3,700 00 11 8500000		0 00	44,215 00	55 306 20	- 11 091 20	0 00	- 11,091 20
EOG RESOURCES INC COM CUSIP 26875P101 4 500 00 39 1100000		0 00	175,995 00	149 507 45	26 487 55	0 00	26 487 55
EQTY OFFICE PPTYS TR REIT CUSIP 294741103 400 00 30 0800000		0 00	12 032 00	11 592 00	440 00	0 00	440 00
ETHAN ALLEN INTERIORS INC COM CUSIP 287602104 3 300 00 41 5900000		0 00	137 247 00	24 552 00	112 695 00	0 00	112 695 00
EVERGREEN RES INC COM NO PAR CUSIP 299900308 2 200 00 38 6100000		0 00	84 942 00	68,150 72	16 791 28	0 00	16,791 28
EXELON CORP COM CUSIP 30161N101 300 00 47 8800000		0 00	14,364 00	16 560 00	2 196 00	0 00	2 196 00
EXTD STAY AMER INC COM CUSIP 30224P101 11,800 00 16 4000000		0 00	195 160 00	86 273 42	98 886 58	0 00	98 886 58
EXXON MOBIL CORP COM CUSIP 30231G102 12 800 00 39 3000000		0 00	503 040 00	361 050 78	141 989 22	0 00	141 989 22
F P L GROUP INC COM CUSIP 302571104 200 00 56 4000000		0 00	11,280 00	10 706 00	574 00	0 00	574 00
FAIRCHILD SEMICONDUCTOR INTL INC CL A CUSIP 303726103 3 000 00 28 2000000		0 00	84 600 00	41 102 10	43 497 90	0 00	43 497 90
FAMILY DLR STORES INC COM CUSIP 307000109 200 00 29 9800000		12 00	5 996 00	5,884 00	112 00	0 00	112 00
FEDEX CORP COM CUSIP 31428X106 3 100 00 51 8800000		0 00	160 828 00	149 216 58	11 611 44	0 00	11,611 44

◆ 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>							
<b>Common stock</b>							
FEDT DEPT STORES INC DEL COM 9 700 00	CUSIP 31410H101 40 9000000	0 00	398 730 00	345,022 00	51,708 00	0 00	51 708 00
FEI CO COM 600 00	CUSIP 30241L109 31 5100000	0 00	18,908 00	13,784 28	5,121 72	0 00	5,121 72
FHLMC VTG COM 21,350 00	CUSIP 313400301 65 4000000	0 00	1,398,290 00	1,303,697 89	92 592 11	0 00	82,592 11
FILENET CORP COM 5,500 00	CUSIP 316869108 20 2800000	0 00	111,595 00	69,865 00	41 730 00	0 00	41,730 00
FIRST DATA CORP COM 600 00	CUSIP 319963104 78 4500000	12 00	47,070 00	40,164 00	6 906 00	0 00	6,906 00
FIRSTENERGY CORP COM 266 00	CUSIP 337932107 34 9800000	0 00	9 304 68	9,647 24	- 342 58	0 00	- 342 58
FISERV INC COM 150 00	CUSIP 337738108 42 3200000	0 00	6,348 00	5,391 00	957 00	0 00	957 00
FLEETBOSTON FINL CORP COM STK 11,615 00	CUSIP 339030108 38 5000000	5,920 25	423,947 50	454,148 51	- 30,201 01	0 00	- 30 201 01
FLOWSERVE CORP COM 5 500 00	CUSIP 34354P105 26 6100000	0 00	146,355 00	129,708 06	17,648 94	0 00	17,648 94
FLUOR CORP NEW COM 100 00	CUSIP 343412102 37 4000000	18 00	3,740 00	3 801 00	- 61 00	0 00	- 61 00
FLUSHING FINL CORP COM 18,200 00	CUSIP 343873105 17 8000000	0 00	288,360 00	114,203 24	174 156 76	0 00	174,156 76
FMC CORP COM (NEW) 100 00	CUSIP 302491303 59 5000000	0 00	5,950 00	6,121 00	- 171 00	0 00	- 171 00
FNMA COM STK 21,900 00	CUSIP 313586109 79 5000000	0 00	1,741,050 00	1 587,829 07	153 220 93	0 00	153,220 93
FORD MTR CO DEL COM PAR \$0 01 11,050 00	CUSIP 345370860 15 7200000	0 00	173,708 00	228,461 50	- 54,755 50	0 00	- 54,755 50
FOREST LAB INC COM 300 00	CUSIP 345838106 81 8500000	0 00	24,585 00	22 794 00	1 791 00	0 00	1,791 00

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## Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
FORTUNE BRANDS INC COM STK 300 00	CUSIP 349831101 39 5900000	0 00	11 877 00	10 858 00	921 00	0 00	921 00
FREEMONT MCMORAN C & G CL B COM STK 100 00	CUSIP 35671D857 13 3900000	0 00	1,339 00	1 112 00	227 00	0 00	227 00
FRIEDMAN BILLINGS RAMSEY GROUP INC CL A 4 800 00	CUSIP 358433100 5 1900000	0 00	24 912 00	23 712 00	1 200 00	0 00	1 200 00
FRKLN RES INC COM 4 500 00	CUSIP 354813101 35 2700000	315 00	158,715 00	191,558 00	- 32 841 00	0 00	- 32 841 00
GA PAC CORP 4,200 00	CUSIP 373298108 27 6100000	0 00	115,962 00	145,619 67	- 29 657 67	0 00	- 29 657 67
GANNETT INC COM 500 00	CUSIP 364730101 67 2300000	115 00	33 815 00	33 605 00	10 00	0 00	10 00
GAP INC COM 54 700 00	CUSIP 364760108 13 9400000	0 00	762,518 00	1 115 753 79	- 353,235 79	0 00	- 353 235 79
GEN DYNAMICS CORP COM 2 300 00	CUSIP 369550108 79 6400000	0 00	183 172 00	198 740 81	- 15 568 81	0 00	- 15 568 81
GEN ELEC CO COM 38 000 00	CUSIP 369604103 40 0800000	6 480 00	1,442 880 00	1 270,180 00	172 700 00	0 00	172 700 00
GEN MILLS INC COM 200 00	CUSIP 370334104 52 0100000	0 00	10 402 00	9,406 00	896 00	0 00	896 00
GENENTECH INC COM STK 2,600 00	CUSIP 368710408 54 2500000	0 00	141,050 00	164 470 50	- 23 420 50	0 00	- 23 420 50
GENERAL MOTORS CORP COMMON STOCK 1 000 00	CUSIP 370442105 48 6000000	0 00	48,600 00	62 710 00	14 110 00	0 00	- 14 110 00
GENTEK INC COM 8,673 00	CUSIP 37245X104 1 7100000	0 00	14 830 83	107 109 53	- 92,278 70	0 00	- 92 278 70
GENUINE PARTS CO COM 100 00	CUSIP 372460105 36 7000000	28 50	3 670 00	3 312 00	358 00	0 00	358 00
GENZYME CORP COM 12,150 00	CUSIP 372917104 59 8600000	0 00	727 299 00	627 485 86	89,813 04	0 00	89 813 04



Asset Detail - Base Currency

Description/Asset ID	Local market price	Actual Income/expense	Market value	Cost	Market	Translation	Total
<i>Equities</i>							
<b>Common stock</b>							
GILLETTE CO COM CUSIP 375766102 1 000 00 33 4000000		0 00	33,400 00	27,230 00	6 170 00	0 00	6,170 00
GLOBAL PMTS INC COM CUSIP 37940X102 5,440 00 34 4000000		0 00	187,138 00	78,893 98	108,142 04	0 00	108,142 04
GLOBAL PWR EQUIP GROUP INC COM CUSIP 37941P108 3 400 00 15 0500000		0 00	51,170 00	83,631 62	- 42 461 62	0 00	- 42,461 62
GOLDEN W FNCL CORP COM CUSIP 381317108 200 00 58 8500000		0 00	11,770 00	12,316 00	- 546 00	0 00	- 546 00
GOODRICH CORPORATION CUSIP 382388106 200 00 26 6200000		55 00	5,324 00	7,228 00	- 1,902 00	0 00	- 1,902 00
GREENPOINT FNCL CORP COM CUSIP 395384100 7,000 00 35 7500000		0 00	250,250 00	146 481 38	103,768 64	0 00	103 768 64
GTR BAY BANCORP COM CUSIP 391648102 3 000 00 28 5800000		345 00	85,740 00	78,300 00	7 440 00	0 00	7,440 00
GUIDANT CORP COM STK CUSIP 401698105 600 00 49 8000000		0 00	29,880 00	19,152 00	10,728 00	0 00	10,728 00
HAIN CELESTIAL GROUP INC COM CUSIP 405217100 1 100 00 27 4600000		0 00	30,206 00	25,165 22	5,040 78	0 00	5 040 78
HANCOCK JOHN FINL SVCS INC COM ISIN US41014S1069 CUSIP 41014S106 300 00 41 3000000		0 00	12,390 00	11,618 00	774 00	0 00	774 00
HARLEY DAVIDSON INC COM CUSIP 412822108 19,040 00 54 3100000		0 00	1,034,062 40	534,729 76	499 332 64	0 00	499 332 64
HARRAH S ENTMT INC COM STK CUSIP 413619107 2,200 00 37 0100000		0 00	81 422 00	83 210 00	18 212 00	0 00	18 212 00
HARTFORD FINL SVCS GROUP INC COM CUSIP 416515104 400 00 62 8300000		104 00	25,132 00	25,928 00	- 796 00	0 00	- 796 00
HBR FLA BANCSHARES INC COM CUSIP 411901101 6,700 00 17 0000000		0 00	113 800 00	80 248 62	33 651 38	0 00	33,651 38
HCA INC COM CUSIP 404119109 527,588 00 38 5400000		0 00	20,332,393 84	2,555,782 83	17,776,610 71	0 00	17,776,610 71

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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>							
<b>Common stock</b>							
HEALTHSOUTH CORP COM STK 25,520 00	CUSIP 421924101 14 8200000	0 00	378 206 40	395,632 45	- 17,426 05	0 00	- 17 426 05
HEINZ H J CO COM 200 00	CUSIP 423074103 41 1200000	81 00	8 224 00	8 546 00	- 322 00	0 00	- 322 00
HELMERICH & PAYNE INC COM 3 000 00	CUSIP 423452101 33 3800000	0 00	100 140 00	59 228 54	40 911 46	0 00	40 911 46
HERCULES INC VTG COM 10,000 00	CUSIP 427058108 10 0000000	0 00	100 000 00	128 008 00	- 28 008 00	0 00	- 28 008 00
HERSHEY FOODS CORP COM 300 00	CUSIP 427868108 67 7000000	0 00	20 310 00	17 712 00	2 598 00	0 00	2 598 00
HEWLETT PACKARD CO COM 18 500 00	CUSIP 428238103 20 5400000	1 480 00	379 990 00	542,551 75	162 561 75	0 00	- 162 561 75
HILTON HOTELS CORP COM 300 00	CUSIP 432848109 10 8200000	0 00	3 276 00	3,825 00	- 549 00	0 00	- 549 00
HLTH MGMT ASSOC INC NEW CL A COM 6,000 00	CUSIP 421933102 18 4000000	0 00	110,400 00	102 660 00	7,740 00	0 00	7 740 00
HNC SOFTWARE INC COM 12,843 00	CUSIP 40425P107 20 6000000	0 00	264 565 80	128 173 14	136 392 66	0 00	136 392 66
HOME DEPOT INC COM 16 800 00	CUSIP 437076102 51 0100000	30 00	856 968 00	602 552 60	254,415 40	0 00	254 415 40
HOME PROPS N Y INC COM 4,500 00	CUSIP 437306103 31 6000000	0 00	142,200 00	130 644 00	11 558 00	0 00	11,558 00
HONEYWELL INTL INC COM STK 1 300 00	CUSIP 438516108 33 8200000	0 00	43 966 00	46,943 00	2 977 00	0 00	2 977 00
HORIZON OFFSHORE INC COM 5 400 00	CUSIP 44043J105 7 5400000	0 00	40,718 00	102 039 98	- 61 323 96	0 00	- 61 323 96
HSEHD INTL INC COM 6,700 00	CUSIP 441815107 57 9400000	1,474 00	388 198 00	361 671 09	26 526 91	0 00	26 526 91
HUDSON UTD BANCORP COM 8,355 00	CUSIP 444165104 28 7000000	0 00	239 788 50	196 678 48	43 109 02	0 00	43 109 02

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>							
<b>Common stock</b>							
HUMANA INC COM CUSIP 444858102 59 600 00 11 7900000		0 00	702,884 00	664,042 85	38,841 05	0 00	38,841 05
HUNTINGTON BANCSHARES INC COM CUSIP 446150104 200 00 17 1900000		32 00	3 438 00	3,764 00	- 326 00	0 00	- 326 00
HUTCHINSON TECH INC COM CUSIP 448407106 8,400 00 23 2200000		0 00	185,048 00	180,844 54	14,403 46	0 00	14 403 46
IDEC PHARMACEUTICALS CORP COM CUSIP 449370105 2 400 00 68 8300000		0 00	165,432 00	133,600 00	31,832 00	0 00	31,832 00
IDT CORP CL B CUSIP 448947309 6,100 00 16 6100000		0 00	101,321 00	0 00	101,321 00	0 00	101,321 00
IDT CORP COM CUSIP 448947101 6,100 00 19 5100000		0 00	119,011 00	131,847 69	- 12 636 69	0 00	- 12 636 69
ILL TOOL WKS INC COM CUSIP 452308109 2 800 00 87 7200000		616 00	189,818 00	173,477 16	16,138 84	0 00	16 138 84
IMAGISTICS INTL INC COM CUSIP 452477104 40 00 12 3500000		0 00	494 00	470 92	23 08	0 00	23 08
IMMUNEX CORP NEW COM CUSIP 452528102 1 000 00 27 7100000		0 00	27,710 00	24 640 00	3 070 00	0 00	3,070 00
IMS HLTH INC COM STK CUSIP 449934108 100 00 19 5100000		0 00	1,851 00	2,483 00	- 532 00	0 00	- 532 00
INDEPENDENCE CMNTY BK CORP COM CUSIP 453414104 5 820 00 22 7600000		0 00	132 463 20	39,879 49	82 483 71	0 00	92 483 71
INFOCUS CORP COM CUSIP 456658106 6 500 00 22 0200000		0 00	143,130 00	109 060 00	34 070 00	0 00	34,070 00
INTEGRATED DEVICE TECH INC COM CUSIP 458118106 4 600 00 26 5900000		0 00	122 314 00	27,312 50	95,001 50	0 00	95,001 50
INTEL CORP CAP CUSIP 458140100 31 350 00 31 4500000		0 00	985,857 50	730 220 81	255 736 69	0 00	255 736 69
INTER TEL INC COM CUSIP 458372109 8 300 00 19 2200000		126 00	121,088 00	49,262 50	71 823 50	0 00	71,823 50

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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	
<b>Equities</b>							
<b>Common stock</b>							
INTIMATE BRANDS INC CL A CUSIP 481156101 19 970 00 14 8600000		0 00	296 754 20	285,747 32	11,006 88	0 00	11 006 88
INTL BUSINESS MACHS CORP COM CUSIP 459200101 5,400 00 120 9600000		0 00	653,184 00	607 005 49	46 178 51	0 00	46 178 51
INTL FLAVORS & FRAGRANCES INC COM CUSIP 459506101 200 00 29 7100000		30 00	5 842 00	5 818 00	124 00	0 00	124 00
INTL PAPER CO COM CUSIP 460146103 900 00 40 3500000		0 00	36 315 00	35,388 00	927 00	0 00	927 00
INTL RECTIFIER CORP COM CUSIP 460254105 3,200 00 34 8800000		0 00	111 818 00	46 591 87	65 024 03	0 00	65 024 03
INTUIT COM CUSIP 461202103 200 00 42 7800000		0 00	8 556 00	8 318 00	2 238 00	0 00	2 238 00
INVITROGEN CORP COM CUSIP 46185R100 1 700 00 61 9300000		0 00	105,281 00	120 700 00	- 15 419 00	0 00	- 15 419 00
IRWIN FINL CORP COM CUSIP 464119106 2 800 00 17 0000000		0 00	47 600 00	50 066 52	- 2 466 52	0 00	- 2,466 52
ITLA CAP CORP COM CUSIP 450565108 5,200 00 20 8600000		0 00	108,992 00	57 646 89	51 345 01	0 00	51 345 01
ITT INDS INC COM CUSIP 450911102 200 00 50 5000000		30 00	10,100 00	8 586 00	1,514 00	0 00	1 514 00
IVAX CORP COM CUSIP 465823102 3 800 00 20 1400000		0 00	78 546 00	131,437 39	- 52 891 39	0 00	- 52,891 39
J P MORGAN CHASE & CO COM CUSIP 46625H100 2,200 00 38 3500000		0 00	78 870 00	82 246 00	- 12 276 00	0 00	- 12 276 00
JABIL CIRCUIT INC COM CUSIP 466313103 14,640 00 22 7200000		0 00	332 620 80	332 765 11	- 144 31	0 00	144 31
JDS UNIPHASE CORP COM ISIN US46612J1016 CUSIP 46612J101 2,500 00 8 6800000		0 00	21 700 00	22 525 00	- 825 00	0 00	- 825 00
JEFFERSON-PILOT CORP COM CUSIP 475070108 200 00 46 2700000		0 00	8 254 00	9,398 00	- 142 00	0 00	- 142 00

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	ACCTU Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
JLG INDS INC COM CUSIP 466210101 5,100 00 10 6500000		25 50	54 315 00	50,848 88	3,366 14	0 00	3 366 14
JOHNSON & JOHNSON COM CUSIP 478180104 8 300 00 59 1000000		0 00	490,530 00	263,874 00	226,558 00	0 00	226,558 00
JOHNSON CTL INC COM CUSIP 478368107 100 00 80 7500000		33 00	8,075 00	7,717 00	358 00	0 00	358 00
JOY GLOBAL INC COM CUSIP 481165108 10 000 00 16 8000000		0 00	168,000 00	173,300 00	- 5 300 00	0 00	- 5,300 00
JUNIPER NETWORKS INC COM CUSIP 48203R104 13,870 00 18 9500000		0 00	262 838 50	350,582 32	- 87,745 82	0 00	- 87,745 82
K MART CORP COM CUSIP 482584109 100 00 5 4800000		0 00	546 00	1,251 00	- 705 00	0 00	- 705 00
KEANE INC COM CUSIP 486665102 8 600 00 18 0300000		0 00	155,058 00	161,508 80	- 6 450 80	0 00	- 6,450 80
KEITHLEY INSTRS INC COM CUSIP 487584104 2 400 00 16 8000000		0 00	40,560 00	98,873 87	- 58,313 87	0 00	- 58 313 87
KELLOGG CO COM CUSIP 487836108 200 00 30 1000000		0 00	6,020 00	6,258 00	- 238 00	0 00	- 238 00
KERR MCGEE CORP COM CUSIP 492386107 3 000 00 54 8000000		1,350 00	164,400 00	197,080 00	- 32 680 00	0 00	- 32 680 00
KEY ENERGY SVCS INC CUSIP 492914106 20,000 00 9 2000000		0 00	184,000 00	197,641 00	- 13,641 00	0 00	- 13 641 00
KEYCORP NEW COM CUSIP 493287108 14 340 00 24 3400000		0 00	349,035 60	377,500 80	- 28 465 20	0 00	- 28,465 20
KEYSPAN CORP COM CUSIP 49337W100 100 00 34 6500000		0 00	3,465 00	3,048 00	417 00	0 00	417 00
KIMBERLY-CLARK CORP COM CUSIP 494368103 800 00 59 8000000		224 00	47,840 00	47,912 00	- 72 00	0 00	- 72 00
KINDER MORGAN INC COM STK CUSIP 49455P101 100 00 55 6900000		0 00	5,569 00	5 208 00	361 00	0 00	361 00

# Portfolio Statement

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Account number FFCO  
Account Name FRIST INTEGRATED CONS.

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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	
<b>Equities</b>							
<b>Common stock</b>							
KING PHARMACEUTICALS INC COM 3 066 00	CUSIP 495582108 42 1300000	0 00	129,170 58	127 440 93	1 729 65	0 00	1 729 65
KLA-TENCOR CORP 200 00	CUSIP 482480100 49 5600000	0 00	9,912 00	10 048 00	- 136 00	0 00	- 136 00
KOHL'S CORP COM 7,500 00	CUSIP 500255104 70 4400000	0 00	528 300 00	160,222 88	368 077 12	0 00	368 077 12
KROGER CO COM 500 00	CUSIP 501044101 20 8700000	0 00	10 435 00	12 315 00	- 1,880 00	0 00	1 880 00
LA Z BOY INC COM 3,000 00	CUSIP 505336107 21 8200000	0 00	65 460 00	52 410 00	13 050 00	0 00	13 050 00
LAB CORP AMER HLDGS COM NEW 3,260 00	CUSIP 50540R409 80 8500000	0 00	263 571 00	267 646 00	- 4 075 00	0 00	- 4 075 00
LEGATO SYS INC COM 7 100 00	CUSIP 524651108 12 9700000	0 00	92 087 00	65 457 85	26 629 15	0 00	26,629 15
LEGG MASON INC COM 3,500 00	CUSIP 524901105 49 9800000	350 00	174 930 00	174 415 00	515 00	0 00	515 00
LEHMAN BROS HLDGS INC COM 400 00	CUSIP 524908100 66 8000000	0 00	26 720 00	27,416 00	- 696 00	0 00	- 696 00
LEXMARK INTL INC NEW CL A 100 00	CUSIP 529771107 59 0000000	0 00	5,800 00	4,713 00	1 187 00	0 00	1 187 00
LIBERTY MEDIA CORP NEW COM SER A 16,000 00	CUSIP 530718105 14 0000000	0 00	224 000 00	221 127 50	2 872 50	0 00	2 872 50
LINEAR TECH CORP DEL 300 00	CUSIP 535878106 39 0400000	0 00	11,712 00	13,059 00	1 347 00	0 00	- 1 347 00
LOC FINL CORP COM 7,500 00	CUSIP 539553107 13 9800000	0 00	104 825 00	93,546 38	11,378 62	0 00	11 378 62
LOCKHEED MARTIN CORP COM 700 00	CUSIP 538830109 46 8700000	0 00	32 669 00	28 849 00	6,020 00	0 00	6 020 00
LOEWS CORP COM 400 00	CUSIP 540424108 55 3800000	0 00	22,152 00	21 284 00	868 00	0 00	868 00

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>							
<b>Common stock</b>							
LOUISIANA-PACIFIC CORP COM 100 00	CUSIP 546347105 8 4400000	0 00	844 00	1,048 00	- 202 00	0 00	- 202 00
LOWES COS INC COM 5 100 00	CUSIP 548681107 48 4100000	0 00	238,891 00	185,784 00	50,807 00	0 00	50,807 00
LSI LOGIC CORP COM 22 310 00	CUSIP 502181102 15 7800000	0 00	352,051 80	395,487 51	- 43,435 71	0 00	- 43,435 71
LTD INC COM 800 00	CUSIP 532718107 14 7200000	0 00	11,776 00	12,346 00	- 570 00	0 00	- 570 00
LUCENT TECHNOLOGIES INC COM STK 24,950 00	CUSIP 549463107 8 2900000	0 00	158,935 50	268,117 00	- 109,181 50	0 00	- 109,181 50
MACK CALI RLTY CORP COM REIT 4 000 00	CUSIP 554489104 31 0200000	0 00	124 080 00	125,714 00	- 1,634 00	0 00	- 1,634 00
MACROMEDIA INC COM 3 500 00	CUSIP 558100105 17 8000000	0 00	62,300 00	63,525 00	- 1,225 00	0 00	- 1 225 00
MANITOWOC INC COM 8 700 00	CUSIP 563571108 31 1000000	0 00	270,570 00	219 273 68	51,296 32	0 00	51 296 32
MANOR CARE INC NEW COM STK 6 700 00	CUSIP 584055101 23 7100000	0 00	158,857 00	148 284 00	10,573 00	0 00	10,573 00
MARSH & MC LENNAN CO'S INC 3,200 00	CUSIP 571748102 107 4500000	0 00	343,840 00	308,808 52	34,931 48	0 00	34,931 48
MAXIM INTEGRATED PRODS INC COM 300 00	CUSIP 57772K101 52 5100000	0 00	15,753 00	13 853 00	1,800 00	0 00	1 800 00
MAXTOR CORP COM NEW 15 900 00	CUSIP 577729205 8 3400000	0 00	100,808 00	89,868 38	10 937 62	0 00	10 937 62
MAY DEPT STORES CO COM 600 00	CUSIP 577778103 36 9800000	0 00	22,188 00	19 698 00	2 490 00	0 00	2,490 00
MAYTAG CORP COM 100 00	CUSIP 578592107 31 0300000	0 00	3,103 00	3,195 00	- 92 00	0 00	- 92 00
MBIA INC COM 100 00	CUSIP 55262C100 53 6300000	15 00	5,363 00	5,860 00	- 297 00	0 00	- 297 00

# Portfolio Statement

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Account number FFCN  
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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	
<b>Equities</b>							
<b>Common stock</b>							
MBNA CORP COM CUSIP 55262L100 5,000 00 35 2000000		450 00	176 000 00	165 912 94	10 087 06	0 00	10 087 06
MCGRAW HILL COMPANIES INC COM CUSIP 580645109 200 00 60 9800000		0 00	12 196 00	12 314 00	- 118 00	0 00	- 118 00
MCKESSON CORP CUSIP 58155Q103 2 500 00 37 4000000		150 00	93 500 00	69 605 30	23 894 70	0 00	23 894 70
MEAD CORP COM CUSIP 582834107 100 00 30 8900000		0 00	3 089 00	2 909 00	180 00	0 00	180 00
MEDIACOM COMMUNICATIONS CORP CL A ISIN US58446K1051 CUSIP 58446K105 8 000 00 18 2600000		0 00	146,080 00	145 251 81	828 19	0 00	828 19
MEDIMMUNE INC COM CUSIP 584699102 3 700 00 46 3500000		0 00	171 495 00	196 811 50	- 25 316 50	0 00	- 25 316 50
MEDTRONIC INC COM CUSIP 585055106 7 400 00 51 2100000		0 00	378,954 00	100 215 87	278,738 13	0 00	278,738 13
MELLON FINL CORP COM CUSIP 58551A108 900 00 37 6200000		0 00	33 858 00	35 046 00	- 1 188 00	0 00	- 1 188 00
MENTOR CORP COM CUSIP 587188103 2,500 00 28 5600000		75 00	71,400 00	49 161 35	22 238 65	0 00	22 238 65
MERCK & CO INC COM CUSIP 589331107 10 395 00 58 8000000		4 548 25	611 226 00	694,852 05	- 83,626 05	0 00	83,626 05
MERCURY GEN CORP NEW COM CUSIP 589400100 3,500 00 43 6600000		0 00	152,810 00	143 196 00	9 614 00	0 00	9 614 00
MERCURY INTERACTIVE CORP COM CUSIP 589405109 100 00 33 9800000		0 00	3 398 00	3 505 00	- 107 00	0 00	- 107 00
MERRILL LYNCH & CO INC COM CUSIP 590188108 3 200 00 52 1200000		0 00	166,784 00	186 114 00	- 19 330 00	0 00	- 19 330 00
METLIFE INC COM ISIN US59156R1088 CUSIP 59156R108 700 00 31 6800000		0 00	22,176 00	20 055 00	2 121 00	0 00	2 121 00
MFO PUTNAM INTL GROWTH FD CL A CUSIP 746932102 293 394 68 19 8200000		0 00	5 815 082 55	7 396,547 17	- 1 581 464 62	0 00	- 1 581 464 62



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	
<b>Equities</b>							
<b>Common stock</b>							
MFO VANGUARD INSTL INDEX FD SH BEN INT 103,207 31	104 8900000	CUSIP 922040100 0 00	10,825,414 74	12,081 441 27	- 1,256 026 53	0 00	- 1,256,026 53
MGIC INVT CORP WIS COM 200 00	CUSIP 552848103 61 7200000	0 00	12,344 00	12,727 00	- 383 00	0 00	- 383 00
MGM MIRAGE COM 12 000 00	CUSIP 552953101 28 8700000	0 00	346,440 00	278,762 00	69,678 00	0 00	69,678 00
MICRON TECH INC COM 600 00	CUSIP 595112103 31 0000000	0 00	18,600 00	23 274 00	- 4,874 00	0 00	- 4,874 00
MICROSOFT CORP COM 18,255 00	CUSIP 594918104 66 2500000	0 00	1,078,893 75	818 925 12	257,968 63	0 00	257,968 63
MILACRON INC COM STK 8,800 00	CUSIP 598709103 15 8100000	0 00	107,508 00	181,054 12	- 73,546 12	0 00	- 73 546 12
MILLIPORE CORP COM 2,700 00	CUSIP 601073109 60 7000000	297 00	163,890 00	151,195 00	12 695 00	0 00	12,695 00
MINN MNG & MFG CO COM 500 00	CUSIP 604059105 118 2100000	0 00	59 105 00	53,775 00	5,330 00	0 00	5,330 00
MIRANT CORP COM 300 00	CUSIP 604675108 18 0200000	0 00	4,808 00	9 159 00	- 4,353 00	0 00	- 4 353 00
MOLEX INC CL A 8 000 00	CUSIP 608554200 27 0500000	200 00	218,400 00	287,125 00	- 70,725 00	0 00	- 70,725 00
MOLEX INC COM 200 00	CUSIP 608554101 30 9500000	5 00	6,190 00	6,716 00	- 526 00	0 00	- 526 00
MOODYS CORP COM 100 00	CUSIP 815369105 39 8600000	0 00	3,888 00	3,358 00	828 00	0 00	628 00
MORGAN STANLEY DEAN WITTER & CO COM NEW ISIN #6174464488 1 300 00	CUSIP 617446448 55 9400000	0 00	72,722 00	72,856 00	- 234 00	0 00	- 234 00
MOTOROLA INC COM 7,975 00	CUSIP 620078109 15 0200000	318 00	118,784 50	128,813 50	- 9,029 00	0 00	- 9,029 00
MOVADO GROUP INC COM 5,900 00	CUSIP 624580106 19 2000000	0 00	113,280 00	149,630 00	- 36,350 00	0 00	- 36,350 00

# Portfolio Statement

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Account number **FFCON**  
Account Name **FRIST INTEGRATED CONS**

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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	
<b>Equities</b>							
<b>Common stock</b>							
NABORS IND INC COM CUSIP 829568106 1,000 00 34 3300000		0 00	34 330 00	45,660 00	- 11,330 00	0 00	- 11 330 00
NATL FUEL GAS CO COM CUSIP 636180101 5 000 00 24 7000000		1 282 50	123,500 00	133 223 01	- 9,723 01	0 00	- 9 723 01
NATL SEMICONDUCTOR CORP COM CUSIP 637840103 300 00 30 7800000		0 00	9,237 00	9 696 00	- 459 00	0 00	- 459 00
NDCHEALTH CORP COM CUSIP 839480102 6 800 00 34 5500000		0 00	234 940 00	122,008 50	112 831 50	0 00	112 831 50
NETWORK APPLIANCE INC DEL CUSIP 64120L104 300 00 21 8700000		0 00	8 581 00	4 236 00	2 325 00	0 00	2 325 00
NEW CENTY FINL CORP COM CUSIP 84352D101 7 300 00 13 5300000		0 00	98 769 00	89 394 58	9,374 42	0 00	9,374 42
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP 850111107 6,900 00 43 2500000		0 00	298,425 00	311 383 76	- 12 958 76	0 00	- 12 858 76
NEWELL RUBBERMAID INC COM CUSIP 651229106 100 00 27 5700000		0 00	2 757 00	2 354 00	403 00	0 00	403 00
NEWFIELD EXPL CO COM COM STK CUSIP 651290108 4,000 00 35 5100000		0 00	142,040 00	129,184 00	12,876 00	0 00	12 876 00
NEWPORT CORP COM CUSIP 851824104 10 000 00 19 2800000		0 00	182,800 00	178 371 31	14 428 69	0 00	14 428 69
NEXTEL COMMUNICATIONS INC CL A COM STK CUSIP 85332V103 700 00 10 9800000		0 00	7 672 00	6 006 00	1 666 00	0 00	1 666 00
NIAGARA MOHAWK HLDGS INC COM ISIN# US6535201064 CUSIP 653520106 200 00 17 7300000		0 00	3 546 00	3 406 00	140 00	0 00	140 00
NIKE INC CL B COM CUSIP 854108103 500 00 56 2400000		60 00	28,120 00	24 340 00	3,780 00	0 00	3,780 00
NISOURCE INC COM CUSIP 65473P105 200 00 23 0600000		0 00	4 812 00	5 080 00	468 00	0 00	468 00
NISOURCE INC SAILS 1 SH PUR CONTRACT \$2.60 & 1 DEB CUSIP 65473P600 11 400 00 2 3200000		0 00	26 448 00	23 156 25	3 291 75	0 00	3 291 75

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

NOBLE AFFILIATES INC COM CUSIP 654894104	35 2900000	5,500 00	0 00	194,095 00	199 895 00	- 5,800 00	0 00	- 5 800 00	
NOBLE DRILLING CORP COM CUSIP 655042109	34 0400000	300 00	0 00	10 212 00	8,448 00	1,764 00	0 00	1 764 00	
NORDSTROM INC COM CUSIP 655664100	20 2300000	3 660 00	0 00	74,041 80	67,472 40	6 569 40	0 00	6,569 40	
NORFOLK SOUTHN CORP COM CUSIP 655844108	18 3300000	700 00	0 00	12,831 00	14,000 00	- 1,169 00	0 00	- 1,169 00	
NORTHRUP GRUUMAN CORP (HLDG CO) CUSIP 668807102	100 8100000	100 00	0 00	10,081 00	7,888 00	2 193 00	0 00	2 193 00	
NOVELL INC COM CUSIP 670006105	4 5900000	300 00	0 00	1 377 00	1 377 00	0 00	0 00	0 00	
NOVELLUS SYS INC COM CUSIP 670008101	38 4500000	10,080 00	0 00	397,658 00	463,648 14	- 65,990 14	0 00	- 65,990 14	
NUCOR CORP COM CUSIP 670348105	52 9600000	100 00	17 00	5,288 00	4,707 00	589 00	0 00	589 00	
NY CMNTY BANCORP INC COM CUSIP 649445103	22 8700000	11,869 00	0 00	271,444 03	132 600 23	138,843 80	0 00	- 138,843 80	
OAK TECH INC COM CUSIP 671802108	13 7500000	3,400 00	0 00	46 750 00	36,558 82	10,190 08	0 00	10 190 08	
OCEAN ENERGY INC DELAWARE CUSIP 67481E106	19 2000000	19 100 00	0 00	366,720 00	243,982 05	122,737 85	0 00	122,737 85	
OFFICE DEPOT INC COM CUSIP 676220108	18 5400000	22 940 00	0 00	425,307 80	311,228 09	114,079 51	0 00	114,079 51	
OH CAS CORP COM CUSIP 877240103	16 0500000	1 600 00	0 00	25 880 00	27,100 50	- 1,420 50	0 00	- 1,420 50	
OLD REP INTL CORP COM CUSIP 680223104	28 0100000	9,000 00	0 00	252,090 00	246,686 93	5,403 07	0 00	5 403 07	
OMNICARE INC COM CUSIP 681904108	24 8800000	7 000 00	0 00	174,180 00	151 825 00	22,335 00	0 00	22,335 00	

# Portfolio Statement

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Account number FFCO  
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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	
<b>Equities</b>							
<b>Common stock</b>							
OMNICOM GROUP INC COM 5,300 00	CUSIP 681819108 89 3500000	1 060 00	473 555 00	369 299 80	104 255 20	0 00	104,255 20
ORACLE CORP COM 45 405 00	CUSIP 68389X105 13 8100000	0 00	627 043 05	577 516 84	49,526 11	0 00	49 526 11
PACCAR INC COM 100 00	CUSIP 693718108 65 6200000	25 00	6,562 00	5 773 00	789 00	0 00	789 00
PACTIV CORP COM 100 00	CUSIP 695257105 17 7500000	0 00	1 775 00	1 557 00	218 00	0 00	218 00
PALM INC COM STK 500 00	ISIN# US6966421074 3 8800000	0 00	1,840 00	2,410 00	- 470 00	0 00	- 470 00
PARAMETRIC TECH CORP COM 200 00	CUSIP 699173100 7 8100000	0 00	1,562 00	1 698 00	- 134 00	0 00	- 134 00
PARKER HANNIFIN CORP COM 100 00	CUSIP 701084104 45 8100000	0 00	4 591 00	4,458 00	133 00	0 00	133 00
PATTERSON DENTAL CO COM 5,000 00	CUSIP 703412106 40 9300000	0 00	204 650 00	49 266 63	155 383 37	0 00	155,383 37
PENNEY J C CO INC COM 200 00	CUSIP 708160106 26 9000000	0 00	5 380 00	5 316 00	64 00	0 00	64 00
PENTON MEDIA INC COM 3,600 00	CUSIP 709668107 6 2600000	0 00	22 538 00	70 200 00	- 47 664 00	0 00	- 47 664 00
PEOPLESOFT INC COM 3,300 00	CUSIP 712713106 40 2000000	0 00	132 660 00	114 278 90	18 383 10	0 00	18 383 10
PEPSI BOTTLING GROUP INC COM STK 200 00	ISIN US7134091005 23 5000000	CUSIP 713409100 2 00	4 700 00	4,197 00	503 00	0 00	503 00
PEPSICO INC COM 1 000 00	CUSIP 713448108 48 6900000	145 00	48,690 00	45,360 00	3 330 00	0 00	3 330 00
PERKINELMER INC COM 100 00	CUSIP 714046109 35 0200000	0 00	3 502 00	2 934 00	568 00	0 00	568 00
PFF BANCORP INC COM 7 000 00	CUSIP 69331W104 27 6000000	0 00	193,200 00	90,649 98	102 550 02	0 00	102 550 02

◆ 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	
<b>Equities</b>							
<b>Common stock</b>							
PFIZER INC COM CUSIP 717081103 24 300 00 39 8500000		0 00	988,355 00	1,018,215 29	- 49,860 29	0 00	- 49,860 29
PG& E CORP COM CUSIP 69331C108 400 00 18 2400000		0 00	7,698 00	6 412 00	1,284 00	0 00	1,284 00
PHARMACIA CORP COM CUSIP 71713U102 4,500 00 42 6500000		0 00	191,825 00	233,700 00	- 41,775 00	0 00	- 41,775 00
PHILIP MORRIS COS INC COM CUSIP 718154107 37,500 00 45 8500000		21 750 00	1,719,375 00	1,581,859 74	137,515 26	0 00	137,515 26
PHILLIPS PETRO CO COM CUSIP 718507108 60 00 60 2600000		0 00	3,615 60	3,365 25	250 35	0 00	250 35
PHOENIX COS INC NEW COM CUSIP 71902E109 1,100 00 18 5000000		0 00	20 350 00	19,770 00	580 00	0 00	580 00
PHOTRONICS INC COM CUSIP 719405102 4 000 00 31 3500000		0 00	125,400 00	91,855 55	33,544 45	0 00	33,544 45
PINNACLE W CAP CORP COM CUSIP 723484101 100 00 41 8500000		0 00	4,185 00	4,338 00	- 151 00	0 00	- 151 00
PITNEY BOWES INC COM CUSIP 724479100 500 00 37 6100000		0 00	18,805 00	20,459 08	- 1,654 08	0 00	- 1 654 08
PLUM CREEK TIMBER CO INC COM CUSIP 729251108 3,700 00 28 3500000		0 00	104,895 00	100,492 00	4,403 00	0 00	4 403 00
PMC SIERRA INC COM CUSIP 69344F108 200 00 21 2600000		0 00	4,252 00	3 438 00	818 00	0 00	818 00
PNC FINANCIAL SERVICES GROUP COM STK CUSIP 693475105 5 325 00 58 2000000		0 00	299,285 00	323,538 28	- 24,273 28	0 00	- 24 273 28
POGO PROD CO COM CUSIP 730448107 3 000 00 28 2700000		0 00	78 810 00	67,680 00	11 130 00	0 00	11,130 00
POWER-ONE INC COM CUSIP 739308104 100 00 10 4100000		0 00	1,041 00	1 415 00	- 374 00	0 00	- 374 00
PPG IND INC COM CUSIP 693508107 300 00 51 7200000		0 00	15,518 00	16,200 00	- 684 00	0 00	- 684 00

# Portfolio Statement

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Account number **FFCON**  
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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>							
<b>Common stock</b>							
PPL CORP COM ISIN US69351T1060 CUSIP 69351T106 100 00 34 8500000		26 50	3,485 00	4 303 00	- 818 00	0 00	818 00
PRAXAIR INC COM CUSIP 74005P104 200 00 55 2500000		0 00	11,050 00	9 274 00	1 776 00	0 00	1 776 00
PRICE T ROWE GROUP INC COM CUSIP 74144T108 100 00 34 7300000		18 00	3 473 00	3 685 00	- 212 00	0 00	212 00
PRIDE INTL INC DEL COM CUSIP 74153Q102 10 800 00 15 1000000		0 00	163 080 00	105 000 08	58 079 92	0 00	58 079 92
PROCTER & GAMBLE CO COM CUSIP 742718109 800 00 79 1300000		0 00	63 304 00	56 584 00	6 720 00	0 00	6,720 00
PROGRESS ENERGY INC COM CUSIP 743263105 200 00 45 0300000		0 00	9,006 00	8 502 00	504 00	0 00	504 00
PROTEIN DESIGN LABS INC COM CUSIP 74369L103 3 730 00 32 8000000		0 00	122,344 00	153 156 76	- 30,812 76	0 00	- 30,812 76
PROVIDENT FNCL GROUP INC COM STK CUSIP 743888105 6,800 00 28 2800000		0 00	173 448 00	187 657 08	- 14,209 08	0 00	- 14 209 08
PUB SERVICE ENTERPRISE GROUP INC COM CUSIP 744573106 200 00 42 1900000		0 00	8 438 00	9 218 00	- 780 00	0 00	780 00
PULTE HOMES INC COM CUSIP 745887101 2,500 00 44 6700000		100 00	111 675 00	93,580 00	18 095 00	0 00	18 095 00
QLOGIC CORP COM CUSIP 747277101 100 00 44 5100000		0 00	4 451 00	3 906 00	545 00	0 00	545 00
QUALCOMM INC COM CUSIP 747525103 1 000 00 50 5000000		0 00	50 500 00	65 760 00	- 15 260 00	0 00	15 260 00
QUINTILES TRANSNATIONAL CORP COM CUSIP 748767100 9 100 00 16 0500000		0 00	146,055 00	151 611 00	- 5 556 00	0 00	5 556 00
RADIO ONE INC CL A CUSIP 75040P108 4 200 00 18 4700000		0 00	77,574 00	208,796 04	- 131,222 04	0 00	- 131,222 04
RADIO 1 INC CL D NON VTG CUSIP 75040P405 8 400 00 18 0100000		0 00	151,284 00	0 00	151 284 00	0 00	151,284 00

Asset Detail - Base Currency

Description/ASSET ID		Local market price	Accrued Income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total
<b>Equities</b>								
<b>Common stock</b>								
RADIOSHACK CORP COM	CUSIP 750438103							
300 00	30 1000000		0 00	8 030 00	7,481 00	1,539 00	0 00	1 539 00
RAYONIER INC COM	CUSIP 754907103							
2 500 00	50 4700000		0 00	128,175 00	111,311 98	14,863 04	0 00	14,863 04
RAYOVAC CORP COM	CUSIP 755081106							
7,400 00	17 6000000		0 00	130,240 00	150 012 48	- 19,772 49	0 00	- 19,772 49
RAYTHEON CO COM NEW	CUSIP 755111507							
300 00	32 4700000		80 00	9,741 00	10,242 00	- 501 00	0 00	- 501 00
REGIONS FNCL CORP COM	CUSIP 758940100							
200 00	29 9400000		56 00	5,888 00	8,398 00	- 410 00	0 00	- 410 00
RELIANT ENERGY INC COM	CUSIP 75952J108							
300 00	26 5200000		0 00	7,856 00	9,399 00	- 1,443 00	0 00	- 1,443 00
REMEC INC COM	CUSIP 759543101							
12,000 00	8 9900000		0 00	119,880 00	100,391 25	19 488 75	0 00	19,488 75
REP SVCS INC COM	CUSIP 760759100							
25 500 00	19 9700000		0 00	509,235 00	432,006 20	77,228 80	0 00	77,228 80
RES AMER INC CL A	CUSIP 761185205							
8 547 00	8 3400000		0 00	79,828 98	78,039 51	3,789 47	0 00	3,789 47
REYNOLDS R J TOB HLDGS INC COM	CUSIP 76182K105							
14,768 00	58 3000000		12,920 25	831,325 80	623 955 53	207 370 27	0 00	207,370 27
RF MICRO DEVICES INC COM	CUSIP 749941100							
11 970 00	18 2300000		0 00	230,183 10	314,949 74	- 84,766 64	0 00	- 84,766 64
RIGGS NATL CORP COM	CUSIP 766570105							
8 300 00	13 9700000		0 00	115,951 00	96,824 93	19 126 07	0 00	19 126 07
ROCKWELL COLLINS INC COM	CUSIP 774341101							
200 00	18 5000000		0 00	3 900 00	4,180 00	- 280 00	0 00	- 280 00
ROCKWELL INTL CORP NEW COM	CUSIP 773903109							
300 00	17 8600000		0 00	5,358 00	4 839 00	518 00	0 00	518 00
ROHM & HAAS CO COM	CUSIP 775371107							
400 00	34 6300000		0 00	13,852 00	13,234 00	618 00	0 00	618 00

# Portfolio Statement

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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>							
<b>Common stock</b>							
ROSLYN BANCORP INC COM CUSIP 778182107 11,840 00 17 5000000		0 00	203 700 00	48 736 59	154 963 41	0 00	154 963 41
ROSS STORES INC COM CUSIP 778286103 2 000 00 32 0800000		85 00	64 160 00	43,125 00	21 035 00	0 00	21,035 00
ROWAN COMPANIES INC COM CUSIP 779382100 200 00 19 3700000		0 00	3,874 00	3 410 00	464 00	0 00	464 00
RUSSELL CORP COM CUSIP 782352108 5 800 00 15 0100000		0 00	88 559 00	95 261 33	- 6 702 33	0 00	- 6,702 33
RYDER SYS INC COM CUSIP 783549108 100 00 22 1500000		0 00	2 215 00	1 890 00	325 00	0 00	325 00
S W AIRL CO COM CUSIP 844741108 1 400 00 18 4800000		8 30	25,872 00	25 842 00	- 70 00	0 00	- 70 00
SABRE HLDGS CORP CUSIP 785905100 200 00 42 3500000		0 00	8,470 00	9 848 00	- 1 378 00	0 00	- 1 378 00
SAFECO CORP COM CUSIP 786429100 3 400 00 31 1500000		0 00	105 910 00	89 803 50	16 006 50	0 00	16 006 50
SAFEWAY INC COM NEW CUSIP 786514208 4,100 00 41 7500000		0 00	171 175 00	191,109 63	- 19 934 63	0 00	- 19 934 63
SANMINA-SCI CORP FORMERLY SANMINA HLDGS COM COM CUSIP 800907107 300 00 19 9000000		0 00	5 870 00	6 309 00	- 339 00	0 00	- 339 00
SAPIENT CORP COM CUSIP 803082108 100 00 7 7200000		0 00	772 00	528 00	244 00	0 00	244 00
SARA LEE CORP COM CUSIP 803111103 1,500 00 22 2300000		225 00	33 345 00	28 950 00	4 395 00	0 00	4 395 00
SBC COMMUNICATIONS INC COM CUSIP 78387G103 3,200 00 39 1700000		0 00	125 344 00	138,208 00	- 12 864 00	0 00	- 12 864 00
SCHERING PLOUGH CORP COM CUSIP 806605101 11 400 00 35 8100000		0 00	408 234 00	430 138 04	- 21 904 04	0 00	- 21 904 04
SCHULMAN A INC COM CUSIP 808194104 8 000 00 13 6500000		0 00	122,850 00	113,785 00	9 065 00	0 00	9,065 00



◆ Asset Detail - Base Currency

Description/Asset ID		ACCTG	Unrealized gain/loss				
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	Total
<b>Equities</b>							
<b>Common stock</b>							
SCIENTIFIC-ATLANTA INC COM	CUSIP 808655104						
5 200 00	23 8400000	0 00	124 488 00	127 398 00	- 2 910 00	0 00	- 2,910 00
SEACOR HLDGS INC COM	CUSIP 811804101						
3,200 00	46 4000000	0 00	148,480 00	51,878 48	86,500 51	0 00	86,500 51
SEARS ROEBUCK & CO COM	CUSIP 812387108						
600 00	47 6400000	138 00	28,584 00	28,550 00	2 034 00	0 00	2,034 00
SEMPRA ENERGY INC COM STK	CUSIP 816851109						
200 00	24 5500000	50 00	4 810 00	5,328 00	- 418 00	0 00	- 418 00
SEMTECH CORP	CUSIP 816850101						
9,160 00	35 6900000	0 00	326,920 40	213,036 72	113,883 68	0 00	113,883 68
SHERWIN-WILLIAMS CO COM	CUSIP 824348108						
300 00	27 5000000	0 00	8,250 00	6,630 00	1,620 00	0 00	1,620 00
SIEBEL SYS INC COM	CUSIP 826170102						
400 00	27 9800000	0 00	11,192 00	11,824 00	- 732 00	0 00	- 732 00
SIGMA-ALDRICH CORP COM	CUSIP 826552101						
100 00	39 4100000	8 50	3,841 00	4,295 00	- 354 00	0 00	- 354 00
SNAP-ON INC COM	CUSIP 833034101						
5 100 00	33 6600000	0 00	171,668 00	149 784 00	21,882 00	0 00	21,882 00
SOUTHERN CO COM STK	CUSIP 842587107						
600 00	25 3500000	0 00	15,210 00	14,082 00	1,128 00	0 00	1,128 00
SOUTHTRUST CORP COM	CUSIP 844730101						
300 00	24 6700000	42 00	7,401 00	7,626 00	- 225 00	0 00	- 225 00
SOVEREIGN BANCORP INC COM	CUSIP 845905108						
7 500 00	12 2400000	0 00	91,800 00	63,750 00	28 050 00	0 00	28,050 00
SPEEDFAM IPEC INC COM	CUSIP 847705100						
7 200 00	2 8800000	0 00	21,458 00	97,810 18	- 76 354 18	0 00	- 76,354 18
SPHERION CORP COM COM STK	ISIN# US8484201053 CUSIP 848420105						
3 500 00	9 7600000	0 00	34,160 00	31,710 00	2,450 00	0 00	2,450 00
SPINNAKER EXPL CO COM	CUSIP 84855W109						
3 700 00	41 1600000	0 00	152,292 00	103,888 50	48 305 50	0 00	48,305 50

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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>							
<b>Common stock</b>							
SPRINT CORP COM CUSIP 852061100 1 700 00 20 0800000		0 00	34 136 00	37 315 00	- 3,179 00	0 00	3 179 00
SPRINT CORP EQTY UNIT CUSIP 852061605 14 100 00 25 4100000		0 00	358 281 00	358,974 00	693 00	0 00	- 693 00
SPRINT CORP PCS COM SER 1 CUSIP 852061506 800 00 24 4100000		0 00	21 969 00	21,852 00	117 00	0 00	117 00
SPX CORP COM CUSIP 784635104 3 520 00 136 8000000		0 00	481,888 00	429,438 57	52 451 43	0 00	52 451 43
ST JUDE MED INC COM CUSIP 780849103 4 830 00 77 6500000		0 00	375,049 50	323 493 85	51,555 65	0 00	51,555 65
ST PAUL COS INC COM CUSIP 792860108 5 950 00 43 9700000		1 666 00	261 621 50	264,337 80	- 2 716 30	0 00	- 2 716 30
ST STR CORP COM CUSIP 857477103 600 00 52 2500000		68 00	31 350 00	31,470 00	- 120 00	0 00	- 120 00
STAPLES INC COM CUSIP 855030102 13,900 00 18 7000000		0 00	259,930 00	175 650 00	84 280 00	0 00	84 280 00
STARBUCKS CORP COM CUSIP 855244109 400 00 19 0500000		0 00	7 620 00	7 264 00	356 00	0 00	356 00
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 CL B SH BEN INT STARWOOD CUSIP 85590A203 200 00 29 8500000 40 00 5,970 00				7 294 00	1 324 00	0 00	- 1,324 00
STATEN IS BANCORP INC COM CUSIP 857550107 11,600 00 16 3100000		0 00	189,186 00	110 377 75	78,818 25	0 00	78,818 25
STD PAC CORP NEW COM CUSIP 85375C101 8 000 00 24 3200000		0 00	194,560 00	169 763 03	24 796 97	0 00	24 796 97
STILLWATER MNG CO COM CUSIP 86074Q102 2 800 00 18 5000000		0 00	51 800 00	73,087 98	- 21 287 98	0 00	- 21 287 98
STILWELL FINL INC COM CUSIP 860831106 200 00 27 2200000		0 00	5,444 00	5 816 00	- 372 00	0 00	- 372 00
STONE ENERGY CORP COM CUSIP 861642108 5,500 00 39 5000000		0 00	217 250 00	168 133 56	49 116 44	0 00	49 116 44



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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	
<b>Equities</b>							
<b>Common stock</b>							
TEMPLE INLAND INC COM 100 00	CUSIP 878868107 56 7300000	0 00	5 673 00	5,962 00	- 289 00	0 00	- 289 00
TENET HEALTHCARE CORP COM 5,120 00	CUSIP 88033G100 58 7200000	0 00	300 646 40	277 926 22	22 720 18	0 00	22 720 18
TERADYNE INC COM 300 00	CUSIP 880770102 30 1400000	0 00	9,042 00	9 759 00	717 00	0 00	- 717 00
TEXTRON INC COM 300 00	CUSIP 883203101 41 4600000	97 50	12 438 00	16 530 00	- 4 092 00	0 00	- 4 092 00
THERMO ELECTRON CORP COM 300 00	CUSIP 883556102 23 8600000	0 00	7 158 00	5 564 89	1 593 01	0 00	1 593 01
THOMAS & BETTS CORP COM 100 00	CUSIP 884315102 21 1500000	0 00	2,115 00	2 070 00	45 00	0 00	45 00
TIFFANY & CO COM 9 100 00	CUSIP 888547108 31 4700000	364 00	286 377 00	279 804 02	6 572 98	0 00	6 572 98
TMP WORLDWIDE INC COM 100 00	CUSIP 872941109 42 9000000	0 00	4 290 00	5 006 00	- 716 00	0 00	- 716 00
TOLLGRADE COMMUNICATIONS INC COM 4,000 00	CUSIP 889542108 33 3500000	0 00	133,400 00	112 043 80	21 356 20	0 00	21 356 20
TORCHMARK CORP COM 200 00	CUSIP 891027104 39 3300000	0 00	7 866 00	8 258 00	- 392 00	0 00	- 392 00
TOYS R US INC (HOLDING COMPANY) 23,800 00	CUSIP 892335100 20 7400000	0 00	495 686 00	543 195 07	- 47,509 07	0 00	- 47 509 07
TRICON GLOBAL RESTAURANT INC 100 00	CUSIP 895953107 49 2000000	0 00	4 920 00	4 388 00	532 00	0 00	532 00
TRINITY IND INC COM 6 500 00	CUSIP 896522109 27 1700000	0 00	176,605 00	136 444 00	40 161 00	0 00	40 161 00
TUPPERWARE CORP COM 100 00	CUSIP 899896104 19 2500000	22 00	1 925 00	2 254 00	- 329 00	0 00	- 329 00
TX INSTRS INC COM 15 400 00	CUSIP 882508104 28 0000000	0 00	431 200 00	566,444 33	- 135 244 33	0 00	- 135 244 33

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	AGGREGATE Income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
<b>Common stock</b>							
TXU CORP COM CUSIP 873168108 200 00 47 1500000		120 00	9,430 00	9,322 00	108 00	0 00	108 00
UN PAC CORP COM CUSIP 907818108 500 00 57 0000000		100 00	28,500 00	27,115 00	1,385 00	0 00	1,385 00
UNISYS CORP COM CUSIP 909214108 500 00 12 5400000		0 00	6,270 00	5 515 00	755 00	0 00	755 00
UNITEDGLOBALCOM CL A CUSIP 913247508 2 881 00 5 0000000		0 00	14,405 00	0 00	14,405 00	0 00	14,405 00
UNITEDHEALTH GROUP INC COM CUSIP 91324P102 8,700 00 70 7700000		0 00	615,699 00	529,681 50	86,037 50	0 00	86,037 50
UNIVISION COMMUNICATIONS INC CL A CUSIP 914906102 8 090 00 40 4600000		0 00	327,321 40	275 688 23	51 653 17	0 00	51 653 17
UNOCAL CORP COM CUSIP 815289102 200 00 38 0700000		0 00	7,214 00	8,092 00	222 00	0 00	222 00
UNOVA INC COM CUSIP 91529B106 9,800 00 5 8000000		0 00	57,420 00	127,193 92	- 69,773 92	0 00	- 69,773 92
UNUMPROVIDENT CORP COM CUSIP 91529Y106 400 00 26 5100000		0 00	10 604 00	11,024 00	- 420 00	0 00	- 420 00
UNVL CORP VA COM CUSIP 913456109 11 200 00 36 4100000		0 00	407 792 00	378,752 97	29 039 03	0 00	29,039 03
US BANCORP CUSIP 902973304 800 00 20 9300000		150 00	16,744 00	16,419 00	325 00	0 00	325 00
USA EDUCATION INC COM CUSIP 90390U102 200 00 84 0200000		0 00	18 804 00	16,068 00	738 00	0 00	738 00
UST INC COM CUSIP 902911108 30 600 00 35 0000000		0 00	1,071,000 00	881,576 28	209 423 72	0 00	209,423 72
UTD RENTALS INC COM CUSIP 911363109 4,600 00 22 7000000		0 00	104,420 00	84,000 20	20,419 80	0 00	20,419 80
UTD STATIONERS INC COM CUSIP 913004107 6,000 00 33 6500000		0 00	201 800 00	129,278 58	72,621 44	0 00	72 621 44

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## ◆ Asset Detail - Base Currency

Description/Asset ID		Accrued	Unrealized gain/loss				Total
Shares/PAR value	Local market price	Income/expense	Market value	Cost	Market	Translation	
<b>Equities</b>							
<b>Common stock</b>							
UTD TECHNOLOGIES CORP COM 2,500 00	CUSIP 913017109 64 8300000	0 00	161,575 00	123 001 00	38,574 00	0 00	38 574 00
VERITAS SOFTWARE CORP COM 3,000 00	CUSIP 923436109 44 8300000	0 00	134,480 00	226,105 68	- 81,615 68	0 00	- 81 615 68
VERIZON COMMUNICATIONS COM 1 800 00	CUSIP 92343V104 47 4600000	0 00	90 174 00	100 282 00	- 10 108 00	0 00	- 10 108 00
VIACOM COM CL B 12,430 00	CUSIP 925524308 44 1500000	0 00	548 784 50	636 321 74	87 537 24	0 00	- 87,537 24
VIASYS HEALTHCARE INC COM NEW 43 00	CUSIP 92553Q209 20 2100000	0 00	889 03	626 91	242 12	0 00	242 12
VISHAY INTERTECHNOLOGY INC COM 8,000 00	CUSIP 928298108 19 5000000	0 00	117 000 00	121 272 75	4 272 75	0 00	- 4 272 75
VISTEON CORP COM 101 00	CUSIP 92839U107 15 0400000	0 00	1 519 04	2,038 25	- 519 21	0 00	- 519 21
VITAL SIGNS INC COM 3 500 00	CUSIP 828469105 34 9000000	0 00	122 150 00	116 306 58	5 843 42	0 00	5 843 42
VITESSE SEMICONDUCTOR CORP COM 200 00	CUSIP 928497106 12 4300000	0 00	2 486 00	3 844 00	1 358 00	0 00	- 1 358 00
VORNADO RLTY TR COM 4,000 00	CUSIP 929042109 41 6000000	1 240 00	168,400 00	155 339 10	11 060 90	0 00	11 060 90
W-H ENERGY SVCS INC COM 3 800 00	CUSIP 92925E108 19 0500000	0 00	72,390 00	91,200 00	- 18,810 00	0 00	- 18 810 00
WA MUT INC COM 23 350 00	CUSIP 939322103 32 7000000	0 00	763 545 00	625,017 67	138 527 33	0 00	138 527 33
WACHOVIA CORP 2ND NEW COM 10,100 00	CUSIP 829903102 31 3600000	0 00	316 738 00	440 082 02	- 123 346 02	0 00	- 123,346 02
WADDELL & REED FINL INC CL A COM 6 500 00	CUSIP 930059100 32 2000000	0 00	209 300 00	204,113 00	5 187 00	0 00	5 187 00
WAL-MART STORES INC COM 8 300 00	CUSIP 931142103 57 5500000	441 00	382,565 00	320 130 00	42 435 00	0 00	42,435 00

◆ 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>							
<b>Common stock</b>							
WALGREEN CO COM CUSIP 931422109 1,000 00 33 8600000		0 00	33,660 00	37,000 00	- 3,340 00	0 00	- 3 340 00
WASTE MGMT INC DEL COM STK CUSIP 84106L109 11,200 00 31 9100000		0 00	357,392 00	278,358 00	79,036 00	0 00	79,036 00
WATERS CORP COM CUSIP 841848103 2 700 00 38 7500000		0 00	104,825 00	172,851 25	- 68 226 25	0 00	- 68,226 25
WAUSAU MOSINEE PAPER CORP COM CUSIP 843315101 6 500 00 12 1000000		0 00	78,850 00	69,850 05	8,799 95	0 00	8,799 95
WAYPOINT FINL CORP COM STK CUSIP 846756103 4 000 00 15 0800000		0 00	60,320 00	43,340 88	16,979 12	0 00	16,979 12
WEBMD CORP COM STK COM CUSIP 94769M105 8 500 00 7 0600000		0 00	60,010 00	40 407 35	19 602 65	0 00	19,602 65
WEBMETHODS INC COM CUSIP 84768C108 6,000 00 16 7600000		0 00	100,560 00	53 180 00	47 370 00	0 00	47,370 00
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP 947890109 7,000 00 31 5300000		0 00	220,710 00	210,965 00	9,745 00	0 00	9 745 00
WELLPOINT HLTH NETWORKS INC CL A (NEW) DELAW EFF 8-4-07 CUSIP 84973H108 100 00 116 8500000		0 00	11,685 00	9,897 00	1,788 00	0 00	1 788 00
WELLS FARGO & CO NEW COM STK CUSIP 849748101 1,600 00 43 4500000		0 00	69,520 00	72,860 00	- 3 440 00	0 00	- 3,440 00
WENDY S INTL INC COM CUSIP 850590109 200 00 29 1700000		0 00	5,834 00	5,338 00	498 00	0 00	498 00
WESTPORT RES CORP NEW COM CUSIP 961418100 4 700 00 17 3500000		0 00	81,545 00	78,887 89	2 657 01	0 00	2,657 01
WESTVACO CORP COM CUSIP 961548104 200 00 28 4500000		44 00	5,690 00	5,176 00	514 00	0 00	514 00
WEYERHAEUSER CO COM CUSIP 962166104 200 00 54 0800000		0 00	10,818 00	11,556 00	- 740 00	0 00	- 740 00
WILLAMETTE IND INC COM CUSIP 969133107 200 00 52 1200000		0 00	10 424 00	9,625 00	799 00	0 00	799 00

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## ◆ Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued income/expense	Market value	Cost	Unrealized gain/loss		Total
					Market	Translation	
<i>Equities</i>							
<b>Common stock</b>							
WILLIAMS CO INC COM CUSIP 969457100 500 00 25 5200000		0 00	12,760 00	15 890 00	- 3 130 00	0 00	- 3 130 00
WILMINGTON TR CORP NEW COM CUSIP 971807102 2 000 00 63 3100000		0 00	126 620 00	125 885 00	735 00	0 00	735 00
WOLVERINE WORLD WIDE INC COM CUSIP 978097103 7 500 00 15 0500000		300 00	112 875 00	118,057 50	- 5 182 50	0 00	- 5 182 50
WORLDCOM INC/WORLDCO CUSIP 98157D106 10 300 00 14 0800000		0 00	145 024 00	139 872 00	5 152 00	0 00	5 152 00
WORTHINGTON INDS INC COM CUSIP 981811102 100 00 14 2000000		0 00	1 420 00	1,403 00	17 00	0 00	17 00
WRIGLEY WM JR CO CAP CUSIP 982528105 100 00 51 3700000		0 00	5 137 00	5 125 00	12 00	0 00	12 00
XCEL ENERGY INC COM CUSIP 98389B100 300 00 27 7400000		112 50	8,322 00	7 983 00	339 00	0 00	339 00
XILINX INC COM CUSIP 983918101 600 00 39 0500000		0 00	23 430 00	23 430 00	0 00	0 00	0 00
XL CAP LTD CL A SEDOL 2283401 2 784 00 91 3600000		0 00	255 259 84	140 081 12	115 178 72	0 00	115 178 72
YAHOO INC COM CUSIP 984332106 500 00 17 7400000		0 00	8 870 00	8 140 00	730 00	0 00	730 00
ZIMMER HLDGS INC COM CUSIP 98956P102 915 00 30 5400000		0 00	27 944 10	24 176 27	3 767 83	0 00	3,767 83
ZIONS BANCORP COM CUSIP 989701107 100 00 52 5800000		0 00	5 258 00	5,815 00	- 557 00	0 00	- 557 00
1ST MIDWEST BANCORP INC DEL COM CUSIP 320887104 3 750 00 29 1900000		637 50	109 462 50	45 200 00	64,262 50	0 00	64,262 50
1ST NIAGARA FINL GROUP INC COM CUSIP 33582U100 1,200 00 16 8300000		0 00	20,196 00	13,027 50	7,168 50	0 00	7 168 50
1ST SECURITYFED FINL INC COM CUSIP 336392105 3,800 00 20 0000000		0 00	76 000 00	57 674 50	18 325 50	0 00	18,325 50



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	
<b>Equities</b>							
<b>Common stock</b>							
5TH 3RD BANCORP COM 2 253 15	CUSIP 316773100 61 3300000	0 00	138,185 69	131,830 58	8,255 11	0 00	6 255 11
<b>Total USD</b>		90,234 19	127,553,855 80	102,794,507 23	24,759,348 57	0 00	24,759,348 57
<b>Total United States</b>		90,234 19	127,553,855 80	102,794,507 23	24,759,348 57	0 00	24,759,348 57
<b>Total Common Stock</b>		5,864,600 14	146,524,306 65	121,624,972 28	26,094,141 36	- 1,194,806 99	24,899,334 37
<b>Preferred stock</b>							
<b>Brazil - USD</b>							
ADR COMPANHIA VALE DO RIO DOCE SPONSOREDADR REPSTG 250 PFD 5 670 00	SEDOL 2933900 23 6100000	0 00	133,868 70	134,148 88	- 280 18	0 00	- 280 18
ADR TELECOMUNICACOES BRASILEIRAS S A PFDBLOCK 1 495 00	SEDOL 2279477 40 0000000	20 63	59,800 00	50,713 33	9 086 67	0 00	9 086 67
GDR UNIBANCO-UNIAO DE BANCOS 2 986 00	BRASILEIROSS A UNITS PFD & PFD CL B 22 3000000	0 00	66,587 80	75,727 50	- 9,139 70	0 00	- 9,138 70
<b>Total USD</b>		20 63	260,256 50	260,589 71	- 333 21	0 00	- 333 21
<b>Total Brazil</b>		20 63	260,256 50	260,589 71	- 333 21	0 00	- 333 21
<b>Total Preferred Stock</b>		10,151 00	260,256 50	260,589 71	- 333 21	0 00	- 333 21
<b>Convertible equity</b>							
<b>United States - USD</b>							
ADELPHIA COMMUNICATIONS CORP PFD CONV 1 875 00	SER D 5 5 CUSIP 006848402 102 2500000	0 00	191 718 75	165,834 73	25,884 02	0 00	25 884 02
AMDOCS AUTO COM EXCHANGE SEC TR TR AUTO COM EXCHANGE SECS TRACES CONV PFD STK 16,855 00	CUSIP 02342R202 30 0000000	0 00	505 650 00	393,907 76	111,742 24	0 00	111 742 24
ANTHEM INC EQTY SEC UNITS 6 00 3,400 00	CUSIP 03674B203 64 0000000	0 00	217 600 00	170,000 00	47,600 00	0 00	47,600 00

# Portfolio Statement

31 DEC 2001

Account number FFCO  
Account Name FRIST INTEGRATED CONS

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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	
<b>Equities</b>							
<b>Convertible equity</b>							
CALPINE CAP TR TERM INC DEFERRABLE EQTY SECS CUSIP 131346207 4 360 00 82 8250000 0 00			273,045 00	689 571 75	- 416 526 75	0 00	- 416,526 75
CORRECTIONS CORP AMER NEW CUM CONV PFD SER B 12 CUSIP 22025Y308 1 423 00 19 8500000 0 00			27,961 95	28 371 38	- 409 43	0 00	- 409 43
ENTERCOM COMMUNICATIONS CAP TR TERM INC DEFERRABLE EQTY SECS CONV PFD CUSIP 29363P104 1 650 00 61 2500000 0 00			101 062 50	91 562 25	9 500 25	0 00	9 500 25
MEDIAONE GROUP INC PREM INC EXCHANGEABLESECS 7 PIES CUSIP 58440J500 12,870 00 27 1500000 0 00			349,420 50	321 108 88	28 311 62	0 00	28 311 62
UNITEDGLOBALCOM INC DEPOS SH REPSTG 1/2OSER C SR PFD CUSIP 913247201 15 400 00 7 5000000 0 00			115 500 00	594 093 48	- 478 593 48	0 00	- 478,593 48
<b>Total USD</b>		<b>0 00</b>	<b>1,781,958 70</b>	<b>2,454,450 23</b>	<b>- 672,491 53</b>	<b>0 00</b>	<b>- 672,491 53</b>
<b>Total United States</b>		<b>0 00</b>	<b>1,781,958 70</b>	<b>2,454,450 23</b>	<b>- 672,491 53</b>	<b>0 00</b>	<b>- 672,491 53</b>
<b>Total Convertible Equity</b>		<b>0 00</b>	<b>1,781,958 70</b>	<b>2,454,450 23</b>	<b>- 672,491 53</b>	<b>0 00</b>	<b>- 672,491 53</b>
<b>Corporate convertible bonds</b>							
<b>Netherlands - USD</b>							
STMICROELECTRONICS N V SUB LIQUID YIELD OPT NT ZERO CPN 0 09 22-2009/09 22-2004 CUSIP 861012AB8 225 000 00 89 7500000 0 00			224 437 50	213 612 40	10,825 10	0 00	10 825 10
<b>Total USD</b>		<b>0 00</b>	<b>224,437 50</b>	<b>213,612 40</b>	<b>10,825 10</b>	<b>0 00</b>	<b>10,825 10</b>
<b>Total Netherlands</b>		<b>0 00</b>	<b>224,437 50</b>	<b>213,612 40</b>	<b>10,825 10</b>	<b>0 00</b>	<b>10,825 10</b>
<b>United States - USD</b>							
AMERISOURCE HLTH CORP SUB NT CONV 5 DUE 12-01-2007/12-03-2004 BEO CUSIP 03071PAD4 220 000 00 140 3750000 918 66			308 825 00	293,832 16	15 192 84	0 00	15,192 84
BISYS GROUP INC CONV SUB NT 4 DUE 03 15-2006/03-20 2004 BEO CUSIP 055472AB0 240,000 00 118 8750000 2 826 66			280 500 00	254 371 85	26 128 15	0 00	26,128 15
CHARTER COMMUNICATIONS INC DEL CONV 5 75DUE 10 15-2005/10-15-2003 BEO CUSIP 18117MAB3 230 000 00 103 1500000 2,791 94			237,245 00	279 931 52	- 42 686 52	0 00	- 42 686 52

◆ Asset Detail - Base Currency

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

**Equities**

**Corporate convertible bonds**

FEL CO SUB NT CONV 5 5 DUE	08-15-2008/10-23-2001	BEO	CUSIP 30241LAB5	107,112.50	108,075.00	- 982.50	0.00	- 982.50
GILEAD SCIENCES INC SUB NT CONV DTD	12/18/2000 5 12-15-07/12-20-03	BEO	CUSIP 375558BAB9	275,082.50	202,593.05	72,489.45	0.00	72,489.45
INTERMUNE INC SUB NT CONV 5 75 DUE	07-15-2008 BEO	CUSIP 45884XAA1		474,400.00	378,404.00	97,996.00	0.00	97,996.00
KING PHARMACEUTICALS INC DEB CONV 144A 2 75 DUE	11-15-2021/11-20-2006	BEO PUT	CUSIP 495582AF5	888.87	234,818.75	19,618.75	0.00	19,618.75
LIBERTY MEDIA CORP SR EXCHANGABLE DEB FOR VIACOM INC 3 25 3-15-31/03-15-08		CUSIP 530715AR2		1,818.18	185,012.50	7,551.50	0.00	7,551.50
LOWES COS INC LIQUID YIELD OPT NT 0 DUE	02-18-2021/02-18-2004	BEO PUT	CUSIP 548681CF2	88,725.00	77,400.00	11,325.00	0.00	11,325.00
LSI LOGIC CORP SUB NT CONV 4 25 DUE	03-15-2004/03-20-2002	BEO	CUSIP 502161AD4	263,672.00	302,102.38	- 38,430.38	0.00	- 38,430.38
NTL INC SUB NT CONV DTD 12/16/1998 7 DUE	12-15-2008/12-15-2001	BEO	CUSIP 629407AL1	54,000.00	371,287.50	- 317,287.50	0.00	- 317,287.50
NVIDIA CORP SUB NT CONV 4 75 DUE	10-15-2007 BEO	CUSIP 67066GAA2		412,517.50	245,856.25	166,661.25	0.00	166,661.25
PERFORMANCE FOOD GROUP CO SUB NT CONV 5 5 DUE	10-18-2008/10-18-2004	BEO	CUSIP 1713755AA4	4,468.74	390,000.00	109,200.00	0.00	109,200.00
PROTEIN DESIGN LABS INC SUB NT CONV 5 5 DUE	02-15-2007/02-15-2003	BEO	CUSIP 74369LAB9	463,243.75	466,423.20	- 3,179.45	0.00	- 3,179.45
PROV HEALTHCARE CO SUB NT CONV 4 5 DUE	11-20-2005/03BEO	CUSIP 743977ACA		90,558.00	107,318.80	- 16,760.80	0.00	- 16,760.80
PVTPPL ANADIGICS INC SR NT CONV 144A 5 DUE	11-15-2006/11-15-2004	BEO	CUSIP 032515AA8	1,699.89	368,875.00	- 16,775.00	0.00	- 16,775.00
PVTPPL ATMI INC CONV SUB NT 144A 5 25 DUE	11-15-2008 BEO	CUSIP 00207RAA9		1,155.00	192,875.00	17,081.25	0.00	17,081.25
PVTPPL BISYS GROUP INC CONV SUB NT 144A 4DUE	03-15-2008/03-20-2004	BEO	CUSIP 05547ZAA2	2,002.22	170,000.00	28,687.50	0.00	28,687.50

# Portfolio Statement

31 DEC 2001

Account number FFCO  
Account Name FRIST INTEGRATED CONS.

## Asset Detail - Base Currency

Unrealized gain/loss

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

### Equities

### Corporate convertible bonds

PVTP L CENDANT CORP SR ZERO CPN CONV	520,000.00	73,420,000.00	0.00	381,784.00	391,008.40	-	9,222.40	0.00	-	9,222.40
PVTP L FAIRCHILD SEMICONDUCTOR CORP SR	210,000.00	118,825,000.00	1,779.18	249,112.50	246,750.00	-	2,362.50	0.00	-	2,362.50
PVTP L FEI CO SUB NT CONV 144A 5 DUE	330,000.00	99,080,000.00	7,461.66	326,964.00	338,600.00	-	11,636.00	0.00	-	11,636.00
PVTP L LOWES COS INC LIQUID YIELD OPT NT	255,000.00	84,500,000.00	0.00	215,475.00	186,450.00	-	29,025.00	0.00	-	29,025.00
PVTP L TX CORP SR SUB NT 144A 4 25 DUE	200,000.00	101,930,000.00	3,376.38	203,860.00	178,500.00	-	25,360.00	0.00	-	25,360.00
PVTP L MILLENNIUM PHARMACEUTICALS INC	285,000.00	80,730,000.00	7,227.81	258,580.50	281,162.50	-	22,582.00	0.00	-	22,582.00
PVTP L PMC-SIERRA INC SUB NT CONV 144A	285,000.00	88,625,000.00	4,455.73	261,443.75	321,793.75	-	60,350.00	0.00	-	60,350.00
PVTP L RATIONAL SOFTWARE CORP SUB NT	440,000.00	91,544,200.00	9,166.66	402,794.48	447,301.68	-	44,507.20	0.00	-	44,507.20
PVTP L SEPRACOR INC SUB NT CONV 144A 5	240,000.00	108,250,000.00	1,801.66	259,800.00	249,600.00	-	10,200.00	0.00	-	10,200.00
PVTP L SIEBEL SYS INC SUB NT CONV 144A	210,000.00	140,000,000.00	3,400.83	294,000.00	212,458.75	-	81,541.25	0.00	-	81,541.25
RATIONAL SOFTWARE CORP SUB NT CONV 5	40,000.00	91,200,000.00	833.33	36,480.00	42,791.65	-	6,311.65	0.00	-	6,311.65
RESMED INC SUB NT CONV 4 DUE	125,000.00	107,375,000.00	152.77	134,218.75	140,312.50	-	6,093.75	0.00	-	6,093.75
RF MICRO DEVICES INC SUB NT CONV 3 75	405,000.00	83,620,000.00	5,737.50	338,681.00	358,530.70	-	18,869.70	0.00	-	18,869.70
SANMINA CORP SUB NT CONV 4 25 DUE	315,000.00	110,020,000.00	2,231.24	346,563.00	370,650.00	-	24,087.00	0.00	-	24,087.00
SEMTECH CORP SUB NT CONV 4 5 DUE	120,000.00	110,730,000.00	2,250.00	132,876.00	137,510.40	-	4,634.40	0.00	-	4,634.40

Asset Detail - Base Currency

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost	Unrealized gains/loss		Total
					Market	Translation	
<b>Equities</b>							
<b>Corporate convertible bonds</b>							
RIEBEL SYS INC SUB NT CONV 5 5 DUE 09-15-2006/09-15-2002 BEO CUSIP 828170AC6 20 000 00 140 0000000 323 88			28,000 00	20,702 50	7 297 50	0 00	7 297 50
VERITAS SOFTWARE CORP SUB NT CONV 1 856 DUE 08-13-2006 BEO CUSIP 92343RAA1 335,000 00 131 5100000 2 383 41			440,558 50	312,798 54	127,759 96	0 00	127 759 96
WELLPOINT HLTH NETWORKS INC NEW SUB DEB CONV ZERO CPN DUE 07-02-2019 BEO CUSIP 94973HAA6 345 000 00 84 9400000 0 00 293,043 00				277,358 82	15 684 18	0 00	15 684 18
<b>Total USD</b>		99,589 18	9,337,470 73	9,111,684 90	225,785 83	0 00	225,785 83
<b>Total United States</b>		99,589 18	9,337,470 73	9,111,684 90	225,785 83	0 00	225,785 83
<b>Total Corporate Convertible Bonds</b>		99,589 18	9,561,908 23	9,325,297 30	236,610 93	0 00	236,610 93
<b>Total Equities</b>	15,397,584 14	198,628 25	158,128,430 08	133,665,309 52	25,657,927 55	- 1,184,806 99	24,463,120 56

Description/Asset ID Shares/PAR value	Local market price	Accrued Income/expense	Market value	Cost
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Venture Capital and Partnerships

Partnerships

United States - USD

8&TTC INVESTORS II CUSIP 000004366 73 403 67 82 877 0000000		0 00	54,518	73,403 67
EA TPH INVESTORS II FUND (SERIES A & B) CUSIP 000182289 1 201 20 104 108 0000000		0 00	104,108 00	104,108 01
EA TRN INVESTORS II LP CUSIP 000158774 23,001 77 1 0000000		0 00	23,001 77	23,001 77
DC INVESTORS CUSIP 000097550 35 602 74 1 0000000		0 00	00	35,602 74

Asset Detail - Base Currency

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

Venture Capital and Partnerships

Partnerships

ION INVESTORS II LP CUSIP 000121202	200 214 30	200 214 0000000	150,150.00	200 214 30
LFD INVESTORS II CLASS B SHARES CUSIP 000068007	134 80	7 0000000	7 00	6 74
LFD INVESTORS II CLASS A SHARES CUSIP 000063495	1 022 00	133,032 0000000	133,032.00	102,200 00
MBI INVESTORS CUSIP 000085381	267 918 56	396,526 0000000	396 526 00	267 918 56
PMD INVESTORS II LP CUSIP 000134577	681 448 67	681,200 0000000	681,448.67	681 448 67
RDC INVESTORS II CUSIP 000098368	46 403 57	1 0000000	00	46 403 57
RMC INVESTORS LLC CUSIP 000024000	916 863 52	1 0000000	00	916 863 52
SPG INVESTORS II CUSIP 000085399	245 818 77	98 320 0000000	98 320 00	245 816 77
SSCI INVESTORS CUSIP 000089912	788 355 04	788 355 0000000	788 355 00	788 355 04
TPH INVESTORS INC II LP CUSIP 000110429	130 510 04	130 510 0000000	130 510 00	130 510 04
VDC INVESTORS II CUSIP 000098533	58 504 50	43 875 0000000	35,180.00	45,555 50
XM INVEOXTRS II LP CUSIP 000110155	283 220 23	283 220 0000000	283 220 00	283 220 23
Total USD			2,878,369 44	3,944,929 13
Total United States			2,878,369 44	3,944,929 13